



# SIX World AC DEI Principles

## ABOUT THE INDEX

The **SIX World AC DEI Principles** is designed to measure the Total Return Performance of a selection of companies from the **Diversity Equity and Inclusion** universe, that are weighted according to their Free Float Market Cap .

## INDEX BENCHMARK

SIX WORLD ALL COUNTRY

### General Rules

<b>Currency</b>	USD
<b>Return Calculation</b>	Total return
<b>N° of Constituents</b>	1793
<b>Rebalancing</b>	Biannually
<b>Weighting Mechanism</b>	Free Float Market Cap

## INDEX CHARACTERISTICS

AS OF 2026-05-15

### Constituents Weighting Profile (%)

<b>Median</b>	0.06%
<b>Max</b>	7.13%
<b>Min</b>	0.00%

### Market Capitalization (USD M)

<b>Total</b>	86,241,366.69M
<b>Mean</b>	48,098.92M
<b>Largest</b>	5,475,276.00M
<b>Smallest</b>	1,232.86M

## GENERAL STATISTICS

AS OF 2026-05-15

### Index Return

Return	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	8.79%	25.87%	N/A	N/A	77.39%
<b>Benchmark</b>	8.68%	27.27%	N/A	N/A	68.24%
Annualized Return	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	24.18%	25.87%	N/A	N/A	20.93%
<b>Benchmark</b>	23.86%	27.27%	N/A	N/A	18.83%
Sharpe Ratio	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	1.89	2.48	N/A	N/A	1.71
<b>Benchmark</b>	1.87	2.63	N/A	N/A	1.60

### Index Volatility

Daily Volatility	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	0.80%	0.65%	N/A	N/A	0.77%
<b>Benchmark</b>	0.80%	0.65%	N/A	N/A	0.74%
Annualized Volatility	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	12.78%	10.38%	N/A	N/A	12.19%
<b>Benchmark</b>	12.71%	10.34%	N/A	N/A	11.73%
Max. Drawdown	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	-8.90%	-8.90%	N/A	N/A	-15.07%
<b>Benchmark</b>	-9.17%	-9.17%	N/A	N/A	-15.44%

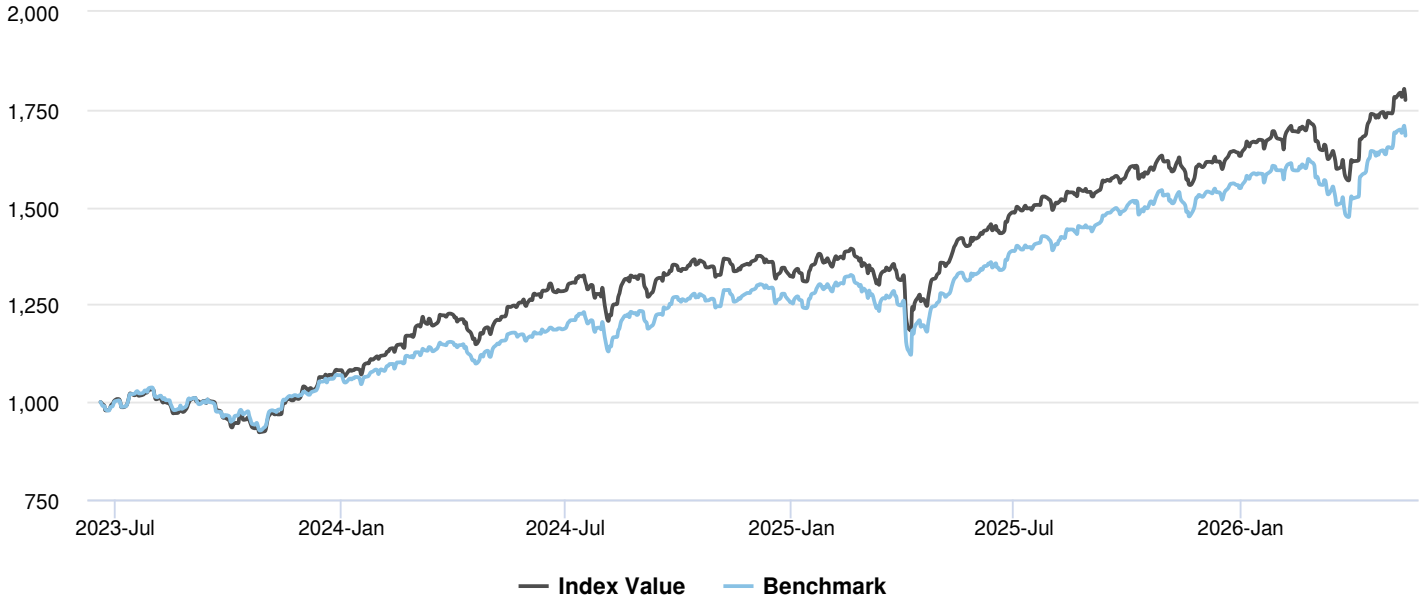
### Relative Stats

Tracking Error	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	2.12%	1.94%	N/A	N/A	3.49%
Beta	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	0.99	0.99	N/A	N/A	1.00
Annualized Information Ratio	YTD	1Y	3Y	5Y	Max.
<b>Index</b>	0.15	-0.72	N/A	N/A	0.60

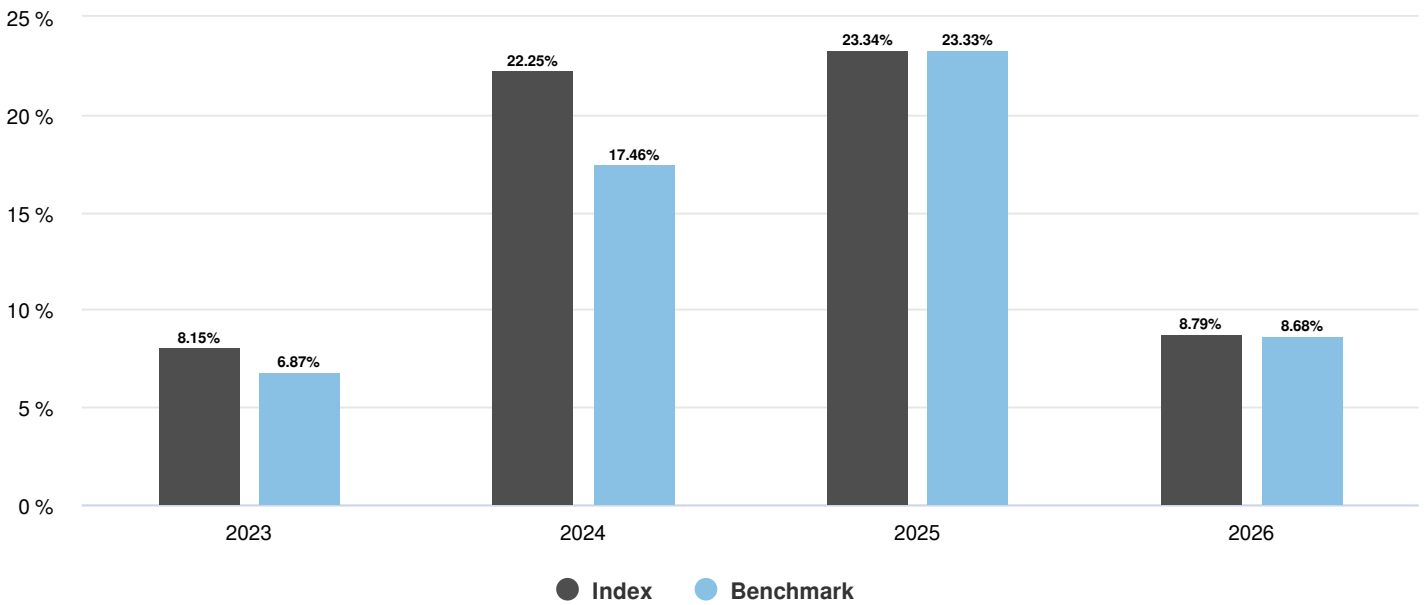


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## HISTORICAL PERFORMANCE (Max)



## ANNUAL RETURNS



## DESCRIPTIVE STATISTICS

### Top Constituents

Name	FIGI	Weight
NVIDIA Corporation Ord Sh	BBG001S5TZJ6	7.13 %
Microsoft Corporation Ord Sh	BBG001S5TD05	4.19 %
Broadcom Inc. Ord Sh	BBG00KHY5SY8	2.67 %
Taiwan Semiconductor Manufacturing Company Limited Ord Sh 2330	BBG001S6Q004	2.36 %
Samsung Electronics Co., Ltd. Ord Sh 5930	BBG001S6K037	1.17 %
Eli Lilly and Company Ord Sh	BBG001S5STL8	1.16 %
Micron Technology, Inc. Ord Sh	BBG001S6P675	1.10 %
JPMorgan Chase & Co. Ord Sh	BBG001S8CRC3	1.09 %
Advanced Micro Devices, Inc. Ord Sh	BBG001S5NN36	0.93 %
Exxon Mobil Corporation Ord Sh	BBG001S69V32	0.90 %



# SIX World AC DEI Principles

## TOP SECTOR AND COUNTRY WEIGHTING

### Sector Weighting (GICS)



### Country Weighting



## ABOUT

SIX offers a comprehensive range of indices that serve as essential benchmarks for the Swiss, Spanish, Nordic and global financial markets. Our index portfolio includes a diverse array of equity, bond, real estate, strategy, reference rate and crypto indices, catering to the varied needs of both buy-side and sell-side participants, such as asset managers, portfolio managers, wealth managers, pension funds and product issuers worldwide.

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