



· INDEX FACTSHEET | 2026-01-19 - 2022-05-31

SIX WORLD AC ESG

ABOUT THE INDEX

The **SIX WORLD AC ESG** is designed to measure the Total Return Performance of a selection of companies from the **SIX WORLD ALL COUNTRY ESG** universe, that are weighted according to their Free Float Market Cap .

INDEX BENCHMARK

SIX WORLD ALL COUNTRY

General Rules

Currency	USD
Return Calculation	Total return
Nº of Constituents	1645
Rebalancing	Biannually
Weighting Mechanism	Free Float Market Cap

INDEX CHARACTERISTICS

AS OF 2026-01-19

Constituents Weighting Profile (%)

Median	0.06%
Max	7.18%
Min	0.00%

Market Capitalization (USD M)

Total	71,968,673.88M
Mean	43,749.95M
Largest	4,525,389.00M
Smallest	1,266.67M

ESG Score

	Index	Benchmark
Enviromental	64.58	63.16
Social	60.15	57.30
Governance	50.69	50.65
ESG Total	56.81	55.66

Sustainalytics ESG Risk Scores

	Index	Benchmark
ESG Risk	80.50	77.81
Overall Exposure	61.10	58.42
Overall Management	46.70	49.94

GENERAL STATISTICS

AS OF 2026-01-19

Index Return

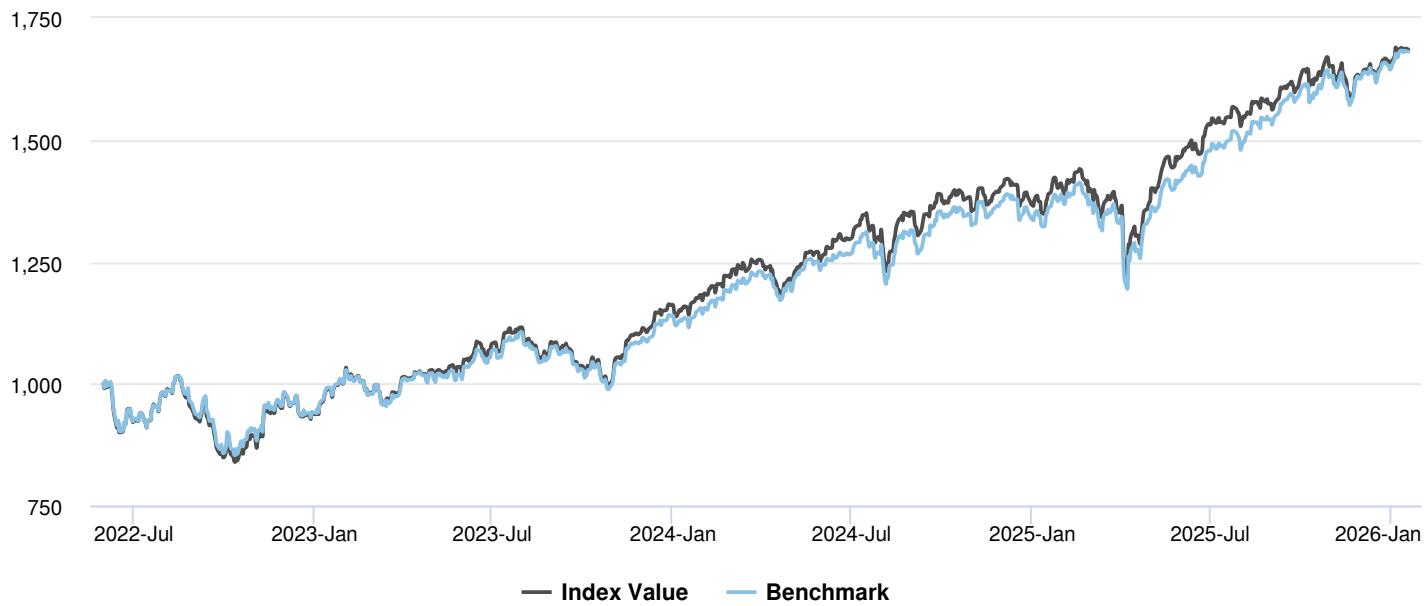
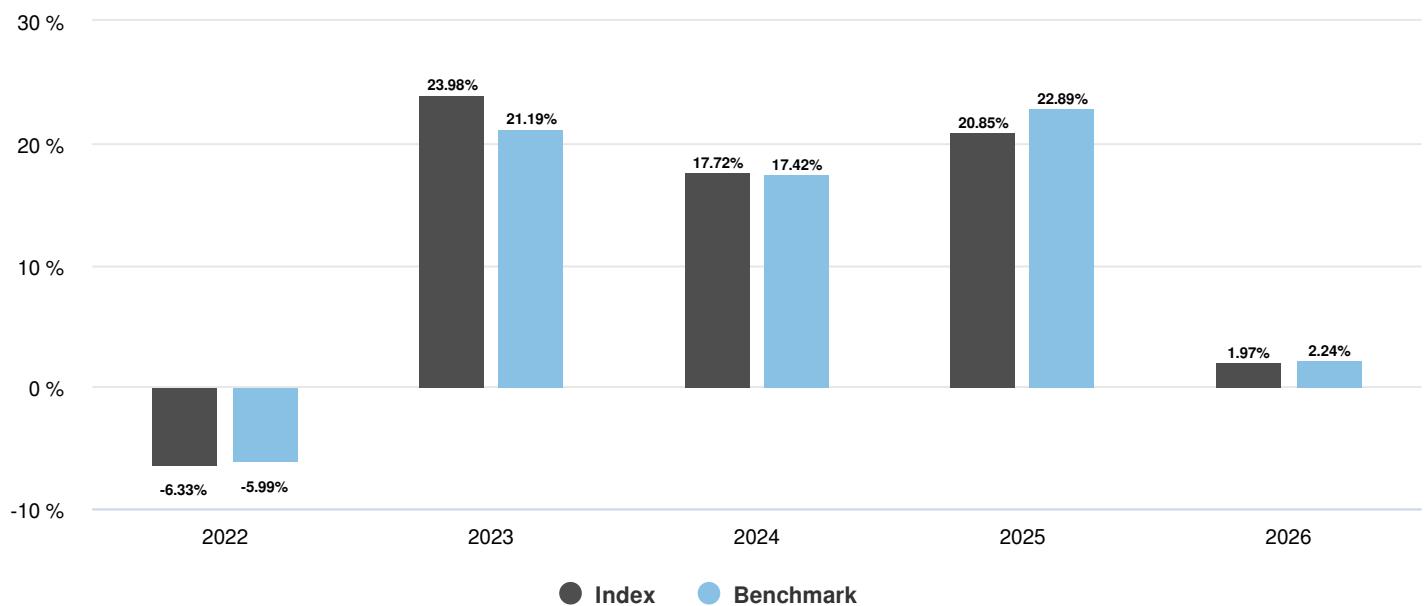
Return	YTD	1Y	3Y	5Y	Max.
Index	1.97%	20.88%	73.26%	N/A	68.47%
Benchmark	2.24%	23.17%	72.20%	N/A	68.08%
Annualized Return	YTD	1Y	3Y	5Y	Max.
Index	42.01%	20.88%	20.11%	N/A	14.84%
Benchmark	48.88%	23.17%	19.86%	N/A	14.77%
Sharpe Ratio	YTD	1Y	3Y	5Y	Max.
Index	6.06	1.56	1.70	N/A	1.10
Benchmark	8.32	1.73	1.73	N/A	1.13

Index Volatility

Daily Volatility	YTD	1Y	3Y	5Y	Max.
Index	0.44%	0.84%	0.74%	N/A	0.84%
Benchmark	0.37%	0.84%	0.72%	N/A	0.82%
Annualized Volatility	YTD	1Y	3Y	5Y	Max.
Index	6.92%	13.30%	11.79%	N/A	13.39%
Benchmark	5.86%	13.38%	11.46%	N/A	12.99%
Max. Drawdown	YTD	1Y	3Y	5Y	Max.
Index	-0.75%	-15.01%	-15.01%	N/A	-17.37%
Benchmark	-0.50%	-15.45%	-15.45%	N/A	-16.03%

Relative Stats

Tracking Error	YTD	1Y	3Y	5Y	Max.
Index	2.64%	2.43%	1.99%	N/A	2.00%
Beta	YTD	1Y	3Y	5Y	Max.
Index	1.10	0.98	1.01	N/A	1.02
Annualized Information Ratio	YTD	1Y	3Y	5Y	Max.
Index	-2.60	-0.94	0.12	N/A	0.04

HISTORICAL PERFORMANCE (Max)

ANNUAL RETURNS

DESCRIPTIVE STATISTICS
Top Constituents

	Name	FIGI	Weight
1	NVIDIA Corporation Ord Sh	BBG001S5TZJ6	7.18 %
2	Microsoft Corporation Ord Sh	BBG001S5TD05	5.57 %
3	Broadcom Inc. Ord Sh	BBG00KHY5SY8	2.69 %
4	Taiwan Semiconductor Manufacturing Company Limited Ord Sh 2330	BBG001S6Q004	2.23 %
5	Eli Lilly and Company Ord Sh	BBG001S5STL8	1.46 %
6	Visa Inc. Ord Sh	BBG001SRCFY3	0.91 %
7	ASML Holding N.V. Ord Sh ASML	BBG001S7Q066	0.84 %
8	Tencent Holdings Limited Ord Sh 700	BBG001S8C4T6	0.81 %
9	Samsung Electronics Co., Ltd. Ord Sh 5930	BBG001S6K037	0.80 %
10	Mastercard Incorporated Ord Sh	BBG001SKNNS6	0.73 %

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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