· INDEX FACTSHEET | 2026-03-09 - 2022-05-31

SIX WORLD ALL COUNTRY GOOD GOVERNANCE

ABOUT THE INDEX

The **SIX WORLD ALL COUNTRY GOOD GOVERNANCE** is designed to measure the Total Return Performance of a selection of companies from the **SIX WORLD ALL COUNTRY GOOD GOVERNANCE** 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	1453
Rebalancing	Biannually
Weighting Mechanism	Free Float Market Cap

INDEX CHARACTERISTICS

AS OF 2026-03-09

Constituents Weighting Profile (%)

Median	0.07%
Max	9.17%
Min	0.00%

Market Capitalization (USD M)

Total	55,142,192.79M
Mean	37,950.58M
Largest	4,438,395.00M
Smallest	908.67M

GENERAL STATISTICS

AS OF 2026-03-09

Index Return

Return	YTD	1Y	3Y	5Y	Max.
Index	0.72%	22.67%	68.93%	N/A	67.10%
Benchmark	1.39%	25.65%	72.04%	N/A	67.16%
Annualized Return	YTD	1Y	3Y	5Y	Max.
Index	3.76%	22.67%	19.10%	N/A	14.04%
Benchmark	7.33%	25.65%	19.82%	N/A	14.05%
Sharpe Ratio	YTD	1Y	3Y	5Y	Max.
Index	0.32	1.67	1.53	N/A	0.99
Benchmark	0.74	1.94	1.73	N/A	1.08

Index Volatility

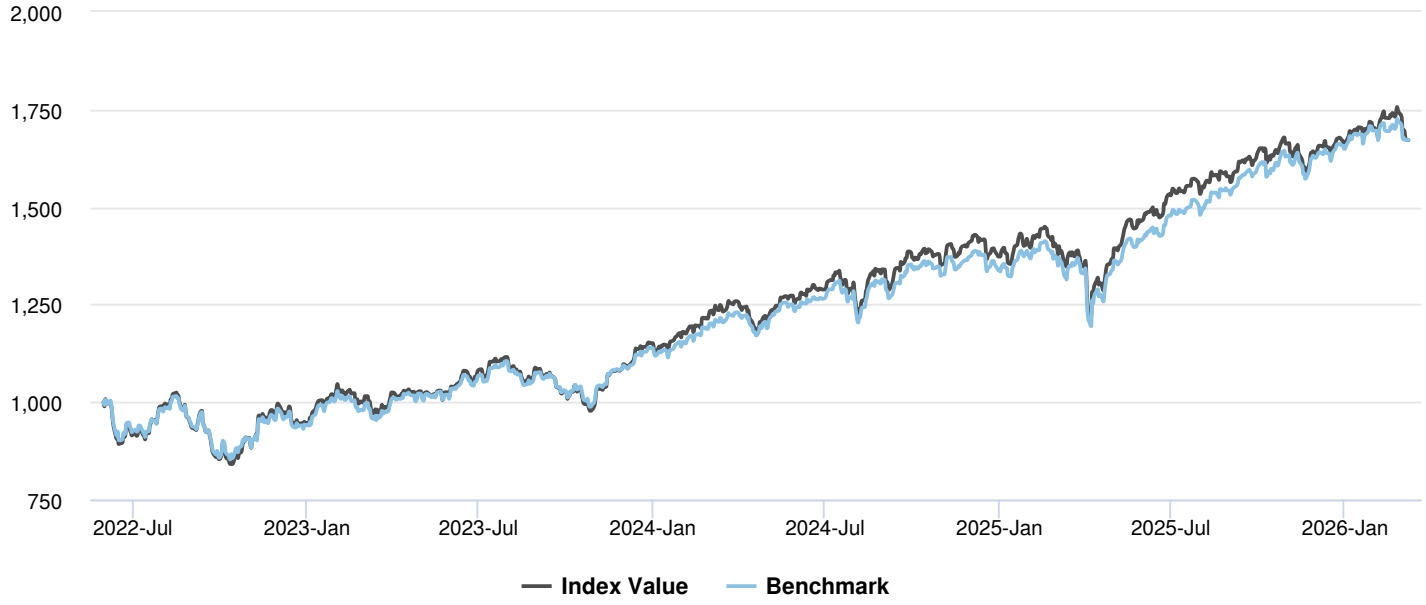
Daily Volatility	YTD	1Y	3Y	5Y	Max.
Index	0.72%	0.85%	0.78%	N/A	0.89%
Benchmark	0.62%	0.83%	0.72%	N/A	0.81%
Annualized Volatility	YTD	1Y	3Y	5Y	Max.
Index	11.45%	13.54%	12.40%	N/A	14.08%
Benchmark	9.85%	13.20%	11.40%	N/A	12.92%
Max. Drawdown	YTD	1Y	3Y	5Y	Max.
Index	-4.85%	-12.27%	-15.94%	N/A	-17.92%
Benchmark	-3.10%	-12.75%	-15.44%	N/A	-16.02%

Relative Stats

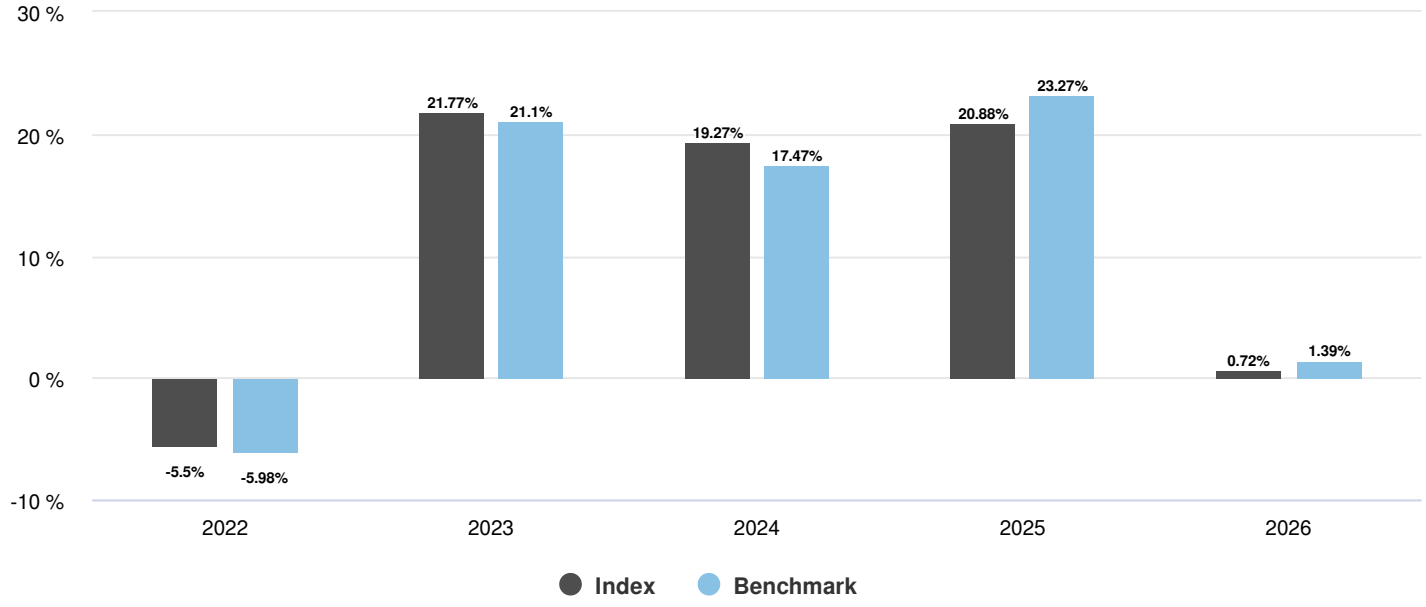
Tracking Error	YTD	1Y	3Y	5Y	Max.
Index	2.97%	2.59%	2.80%	N/A	2.90%
Beta	YTD	1Y	3Y	5Y	Max.
Index	1.10	1.00	1.06	N/A	1.07
Annualized Information Ratio	YTD	1Y	3Y	5Y	Max.
Index	-1.20	-1.15	-0.26	N/A	0.00

SIX WORLD ALL COUNTRY GOOD GOVERNANCE

HISTORICAL PERFORMANCE (Max)



ANNUAL RETURNS



DESCRIPTIVE STATISTICS

Top Constituents

Name	FIGI	Weight
NVIDIA Corporation Ord Sh	BBG001S5TZJ6	9.17 %
Broadcom Inc. Ord Sh	BBG00KHY5SY8	3.52 %
Taiwan Semiconductor Manufacturing Company Limited Ord Sh 2330	BBG001S6Q004	3.02 %
Tesla, Inc. Ord Sh	BBG001SQKGD7	2.45 %
ASML Holding N.V. Ord Sh ASML	BBG001S7Q066	1.13 %
Costco Wholesale Corporation Ord Sh	BBG001S9KRQ7	0.98 %
AbbVie Inc. Ord Sh	BBG0025Y4RZ3	0.88 %
The Procter & Gamble Company Ord Sh	BBG001S5V4L9	0.80 %
The Home Depot, Inc. Ord Sh	BBG001S5RTW7	0.77 %
Caterpillar Inc. Ord Sh	BBG001S5PJ06	0.72 %

SIX WORLD ALL COUNTRY GOOD GOVERNANCE

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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