

# FACTSHEET - AS OF 07-Apr-2026

## Solactive GFS Developed Markets Europe Quality Style EUR Index PR

### DESCRIPTION

The Solactive GFS Developed Markets Europe Quality Style Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Developed Markets Europe Large & Mid Cap Index that exhibit Quality Style characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOMPD	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSEUEP	Last Price	1488.00
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	126		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.45%	-7.93%	-5.18%	5.67%	-5.56%	48.80%
Performance (p.a.)						4.56%
Volatility (p.a.)	18.50%	15.25%	13.01%	11.99%	15.02%	15.07%
High	1568.26	1640.74	1640.74	1640.74	1640.74	1640.74
Low	1460.78	1460.78	1460.78	1442.73	1460.78	789.21
Sharpe Ratio*	-2.41	-1.99	-0.93	0.32	-1.42	0.17
Max. Drawdown	-6.85%	-10.97%	-10.97%	-10.97%	-10.97%	-33.21%
VaR 95 \ 99				-19.6% \ -28.9%		-23.3% \ -43.6%
CVaR 95 \ 99				-26.8% \ -43.9%		-36.8% \ -62.6%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## COMPOSITION BY CURRENCIES

- EUR 41.8%
- CHF 26.7%
- GBp 16.6%
- SEK 6.1%
- Others 8.9%



## COMPOSITION BY COUNTRIES

- CH 26.7%
- GB 16.0%
- NL 15.5%
- FR 10.5%
- Others 31.4%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.97%
NOVARTIS AG	NOVN SE Equity	CH	CHF	6.02%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	5.72%
NESTLE SA	NESN SE Equity	CH	CHF	4.87%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.28%
SAP SE	SAP GY Equity	DE	EUR	3.26%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.26%
ABB LTD-REG	ABBN SE Equity	CH	CHF	3.10%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.72%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.59%

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