

# FACTSHEET - AS OF 07-Apr-2026

## Solactive GFS Developed Markets Europe Quality Style USD Index NTR

### 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	SLOMPH	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SQSEUUN	Last Price	1872.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	126		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.11%	-8.32%	-4.52%	9.92%	-6.40%	87.27%
Performance (p.a.)						7.29%
Volatility (p.a.)	21.96%	18.69%	15.52%	14.16%	18.18%	17.27%
High	1980.59	2097.81	2097.81	2097.81	2097.81	2097.81
Low	1829.83	1829.83	1829.83	1750.16	1829.83	822.01
Sharpe Ratio*	-1.99	-1.79	-0.81	0.45	-1.41	0.21
Max. Drawdown	-7.61%	-12.77%	-12.77%	-12.77%	-12.77%	-33.21%
VaR 95 \ 99				-21.2% \ -40.7%		-26.3% \ -52.1%
CVaR 95 \ 99				-30.5% \ -52.3%		-40.8% \ -68.0%

\* 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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