

FACTSHEET - AS OF 14-Jul-2025

Solactive GFS Developed Markets Europe Quality Style USD 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	SLOMPG	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSEUUP	Last Price	1620.83
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	USD	History	Available daily back to 08.05.2006
Index Members	125		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.02%	7.09%	13.22%	5.20%	13.47%	62.08%
Performance (p.a.)						6.08%
Volatility (p.a.)	12.31%	11.81%	19.20%	16.78%	18.89%	17.50%
High	1644.69	1644.69	1644.69	1644.69	1644.69	1644.69
Low	1574.44	1508.09	1362.76	1362.76	1362.76	776.76
Sharpe Ratio*	-0.33	2.35	1.27	0.06	1.19	0.10
Max. Drawdown	-3.19%	-3.99%	-14.15%	-16.90%	-14.15%	-33.90%
VaR 95 \ 99				-24.1% \ -42.5%		-27.3% \ -52.6%
CVaR 95 \ 99				-40.0% \ -85.5%		-41.6% \ -69.2%

* 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).

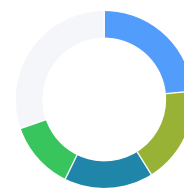
COMPOSITION BY CURRENCIES

- EUR 42.4%
- CHF 23.5%
- GBp 19.0%
- DKK 6.0%
- Others 9.1%



COMPOSITION BY COUNTRIES

- CH 23.5%
- GB 17.6%
- NL 16.2%
- FR 12.4%
- Others 30.3%



TOP COMPONENTS AS OF 14-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.56%
NOVARTIS AG	NOVN SE Equity	CH	CHF	5.20%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.92%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.89%
NESTLE SA	NESN SE Equity	CH	CHF	4.15%
UNILEVER PLC	ULVR LN Equity	GB	GBp	3.26%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.24%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.97%
RELX PLC	REL LN Equity	GB	GBp	2.89%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.73%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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