

## Solactive Invesco Developed Markets Multifactor Enhanced USD Index TR

### DESCRIPTION

The Solactive Invesco Developed Markets Multifactor Enhanced USD Index offers diversified exposure to Momentum, Quality and Value factors in a risk-controlled framework.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOP80	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFCT	Last Price	1204.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 28.02.2025
Index Members	434		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.71%	-2.75%	3.33%	32.49%	-0.96%	20.49%
Performance (p.a.)						18.46%
Volatility (p.a.)	16.69%	13.41%	12.50%	11.52%	13.19%	15.28%
High	1222.65	1263.84	1263.84	1263.84	1263.84	1263.84
Low	1155.80	1155.80	1134.66	898.79	1155.80	852.89
Sharpe Ratio*	-0.71	-1.07	0.26	2.55	-0.55	0.97
Max. Drawdown	-5.47%	-8.55%	-8.55%	-8.55%	-8.55%	-14.71%
VaR 95 \ 99				-19.7% \ -25.7%		-21.4% \ -39.3%
CVaR 95 \ 99				-24.8% \ -33.0%		-35.1% \ -82.0%

\* 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).

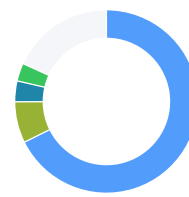
## COMPOSITION BY CURRENCIES

- USD 70.1%
- EUR 9.6%
- JPY 7.3%
- GBp 3.8%
- Others 9.2%



## COMPOSITION BY COUNTRIES

- US 67.7%
- JP 7.3%
- GB 3.7%
- CA 3.2%
- Others 18.2%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.14%
APPLE INC	AAPL UW Equity	US	USD	4.82%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.41%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.83%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.50%
BROADCOM INC	AVGO UW Equity	US	USD	1.76%
META PLATFORMS INC	META UW Equity	US	USD	1.51%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.28%
TESLA INC	TSLA UW Equity	US	USD	1.17%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.88%

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