

## Solactive Invesco Developed Markets Multifactor Enhanced EUR Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SLOP81       | Base Value / Base Date | 1000 Points / 28.02.2025                    |
| Bloomberg / Reuters | / .SOINMFEP  | Last Price             | 1059.31                                     |
| 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 28.02.2025          |
| Index Members       | 434          |                        |   |

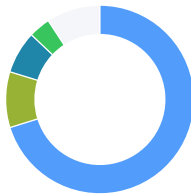
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -0.93%  | -1.88%  | 2.93%   | 27.50%          | -0.00%  | 5.93%           |
| Performance (p.a.) |         |         |         |                 |         | 5.36%           |
| Volatility (p.a.)  | 13.24%  | 12.13%  | 11.92%  | 12.16%          | 12.04%  | 15.90%          |
| High               | 1076.67 | 1093.26 | 1093.26 | 1093.26         | 1093.26 | 1093.26         |
| Low                | 1026.17 | 1026.17 | 1004.60 | 809.39          | 1026.17 | 809.39          |
| Sharpe Ratio*      | -0.96   | -0.77   | 0.34    | 2.14            | -0.16   | 0.22            |
| Max. Drawdown      | -4.69%  | -6.14%  | -6.14%  | -6.14%          | -6.14%  | -19.06%         |
| VaR 95 \ 99        |         |         |         | -18.9% \ -37.7% |         | -27.3% \ -44.2% |
| CVaR 95 \ 99       |         |         |         | -29.5% \ -41.3% |         | -42.2% \ -91.8% |

\* 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).

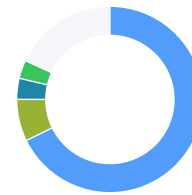
## COMPOSITION BY CURRENCIES

- USD 70.2%
- EUR 9.6%
- JPY 7.3%
- GBp 3.7%
- Others 9.2%



## COMPOSITION BY COUNTRIES

- US 67.7%
- JP 7.3%
- GB 3.6%
- CA 3.2%
- Others 18.1%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company               | Ticker          | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP           | NVDA UW Equity  | US      | USD      | 5.16%            |
| APPLE INC             | AAPL UW Equity  | US      | USD      | 4.72%            |
| MICROSOFT CORP        | MSFT UW Equity  | US      | USD      | 3.41%            |
| ALPHABET INC-CL A     | GOOGL UW Equity | US      | USD      | 2.88%            |
| AMAZON.COM INC        | AMZN UW Equity  | US      | USD      | 2.51%            |
| BROADCOM INC          | AVGO UW Equity  | US      | USD      | 1.87%            |
| META PLATFORMS INC    | META UW Equity  | US      | USD      | 1.51%            |
| ALPHABET INC C-SHARES | GOOG UW Equity  | US      | USD      | 1.31%            |
| TESLA INC             | TSLA UW Equity  | US      | USD      | 1.15%            |
| JOHNSON & JOHNSON     | JNJ UN Equity   | US      | USD      | 0.87%            |

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