

## Solactive Invesco Developed Markets Multifactor Enhanced EUR Index TR

### 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	SLOP83	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFET	Last Price	1082.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	-0.66%	-1.41%	3.73%	29.80%	0.51%	8.28%
Performance (p.a.)						7.47%
Volatility (p.a.)	13.23%	12.13%	11.91%	12.16%	12.04%	15.88%
High	1097.84	1113.75	1113.75	1113.75	1113.75	1113.75
Low	1047.75	1047.75	1019.04	812.92	1047.75	812.92
Sharpe Ratio*	-0.73	-0.62	0.49	2.33	0.00	0.35
Max. Drawdown	-4.56%	-5.93%	-5.93%	-5.93%	-5.93%	-18.71%
VaR 95 \ 99				-18.6% \ -37.6%		-27.0% \ -44.1%
CVaR 95 \ 99				-29.4% \ -41.1%		-41.9% \ -91.6%

\* 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).

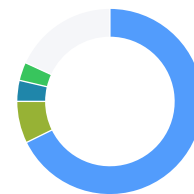
## COMPOSITION BY CURRENCIES

- 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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