

Solactive Invesco Developed Markets Multifactor Enhanced CHF Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



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CHARACTERISTICS

ISIN / WKN	SLOP84	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFFP	Last Price	1045.33
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	CHF	History	Available daily back to 28.02.2025
Index Members	434		

STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	1.61%	-2.46%	2.29%	27.75%	-0.49%	4.53%
Performance (p.a.)						4.10%
Volatility (p.a.)	14.66%	14.29%	13.23%	13.50%	14.08%	17.16%
High	1045.33	1084.91	1084.91	1084.91	1084.91	1084.91
Low	1003.05	1003.05	997.04	801.16	1003.05	801.16
Max. Drawdown	-3.17%	-7.55%	-7.55%	-7.55%	-7.55%	-19.88%
VaR 95 \ 99				-20.8% \ -38.4%		-28.4% \ -47.5%
CVaR 95 \ 99				-31.2% \ -43.5%		-44.4% \ -106.0%

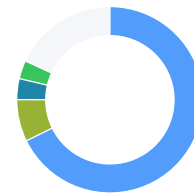
COMPOSITION BY CURRENCIES

- 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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