

Solactive Invesco Developed Markets Multifactor Enhanced CHF Index NTR

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



CHARACTERISTICS

ISIN / WKN	SL0P85	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFFN	Last Price	1062.85
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	1.83%	-2.09%	2.89%	29.49%	-0.10%	6.28%
Performance (p.a.)						5.68%
Volatility (p.a.)	14.64%	14.29%	13.22%	13.50%	14.07%	17.14%
High	1062.85	1099.21	1099.21	1099.21	1099.21	1099.21
Low	1019.51	1019.51	1008.07	803.80	1019.51	803.80
Max. Drawdown	-3.02%	-7.25%	-7.25%	-7.25%	-7.25%	-19.62%
VaR 95 \ 99				-20.6% \ -38.3%		-27.2% \ -47.3%
CVaR 95 \ 99				-31.0% \ -43.4%		-44.3% \ -105.8%

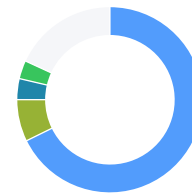
COMPOSITION BY CURRENCIES

- 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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