

## Solactive Invesco Developed Markets Multifactor Enhanced CAD Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0P87	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFAP	Last Price	1138.21
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	CAD	History	Available daily back to 28.02.2025
Index Members	434		

## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.08%	-2.18%	2.19%	30.33%	-0.01%	13.82%
Performance (p.a.)						12.45%
Volatility (p.a.)	15.03%	13.13%	12.24%	11.62%	12.97%	15.62%
High	1138.78	1178.33	1178.33	1178.33	1178.33	1178.33
Low	1093.21	1093.21	1086.77	857.86	1093.21	837.68
Max. Drawdown	-3.32%	-7.22%	-7.22%	-7.22%	-7.22%	-16.23%
VaR 95 \ 99				-19.7% \ -29.6%		-25.4% \ -43.1%
CVaR 95 \ 99				-26.8% \ -35.2%		-39.4% \ -87.0%

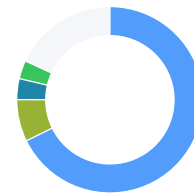
## COMPOSITION BY CURRENCIES

- 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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