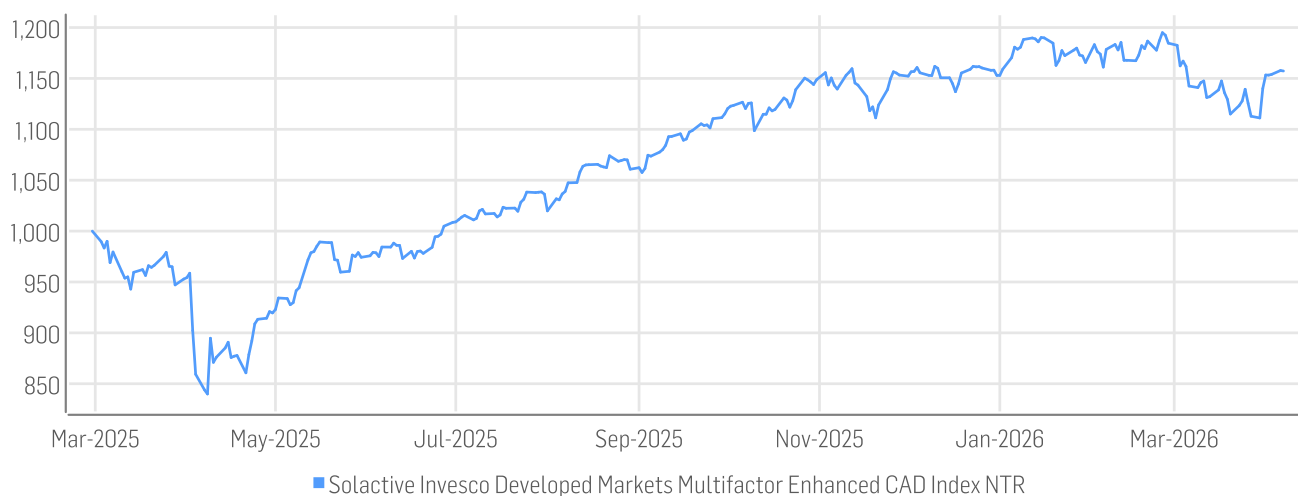


# Solactive Invesco Developed Markets Multifactor Enhanced CAD Index NTR

## 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	SLOP88	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFAN	Last Price	1157.29
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	CAD	History	Available daily back to 28.02.2025
Index Members	434		

## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.29%	-1.81%	2.79%	32.11%	0.38%	15.73%
Performance (p.a.)						14.16%
Volatility (p.a.)	15.00%	13.12%	12.22%	11.61%	12.96%	15.60%
High	1157.78	1195.00	1195.00	1195.00	1195.00	1195.00
Low	1111.15	1111.15	1098.64	860.69	1111.15	839.91
Max. Drawdown	-3.17%	-7.02%	-7.02%	-7.02%	-7.02%	-16.01%
VaR 95 \ 99				-19.6% \ -29.6%		-25.4% \ -42.7%
CVaR 95 \ 99				-26.8% \ -35.1%		-39.2% \ -86.8%

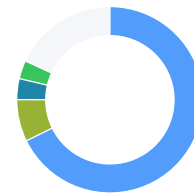
## COMPOSITION BY CURRENCIES

- 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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