

## Solactive Invesco Developed Markets Multifactor Enhanced USD Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOP8Y	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFCP	Last Price	1178.79
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	USD	History	Available daily back to 28.02.2025
Index Members	434		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.98%	-2.86%	2.85%	30.14%	-1.46%	17.88%
Performance (p.a.)						16.08%
Volatility (p.a.)	16.34%	13.38%	12.51%	11.46%	13.12%	15.27%
High	1199.16	1240.59	1240.59	1240.59	1240.59	1240.59
Low	1131.30	1131.30	1118.59	894.88	1131.30	849.92
Sharpe Ratio*	-0.92	-1.10	0.18	2.35	-0.69	0.81
Max. Drawdown	-5.66%	-8.81%	-8.81%	-8.81%	-8.81%	-15.01%
VaR 95 \ 99				-19.9% \ -25.7%		-21.6% \ -39.5%
CVaR 95 \ 99				-25.0% \ -33.1%		-35.3% \ -82.2%

\* 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).

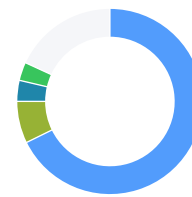
## COMPOSITION BY CURRENCIES

- 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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