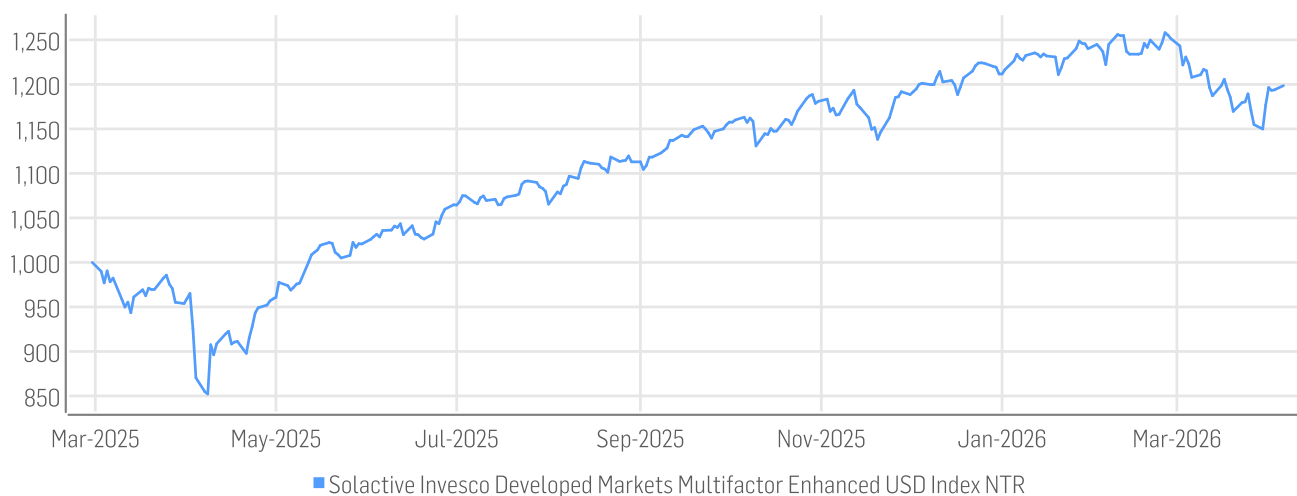


Solactive Invesco Developed Markets Multifactor Enhanced USD Index NTR

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	SL0P8Z	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFCN	Last Price	1198.61
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	USD	History	Available daily back to 28.02.2025
Index Members	434		

FACTSHEET - AS OF 06-Apr-2026
Solactive Invesco Developed Markets Multifactor Enhanced USD Index NTR

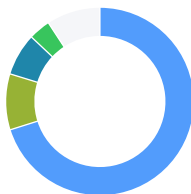
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.77%	-2.86%	3.13%	31.92%	-1.07%	19.86%
Performance (p.a.)						17.89%
Volatility (p.a.)	16.70%	13.41%	12.50%	11.52%	13.19%	15.28%
High	1216.91	1258.14	1258.14	1258.14	1258.14	1258.14
Low	1149.87	1149.87	1130.80	897.83	1149.87	852.18
Sharpe Ratio*	-0.76	-1.10	0.22	2.50	-0.58	0.93
Max. Drawdown	-5.51%	-8.61%	-8.61%	-8.61%	-8.61%	-14.78%
VaR 95 \ 99				-19.8% \ -25.7%		-21.5% \ -39.4%
CVaR 95 \ 99				-24.8% \ -33.0%		-35.2% \ -82.1%

* 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).

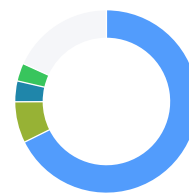
COMPOSITION BY CURRENCIES

- USD 70.1%
- EUR 9.6%
- JPY 7.3%
- GBp 3.8%
- Others 9.2%



COMPOSITION BY COUNTRIES

- US 67.7%
- JP 7.3%
- GB 3.7%
- CA 3.2%
- Others 18.2%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.14%
APPLE INC	AAPL UW Equity	US	USD	4.82%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.41%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.83%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.50%
BROADCOM INC	AVGO UW Equity	US	USD	1.76%
META PLATFORMS INC	META UW Equity	US	USD	1.51%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.28%
TESLA INC	TSLA UW Equity	US	USD	1.17%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.88%

DISCLAIMER

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