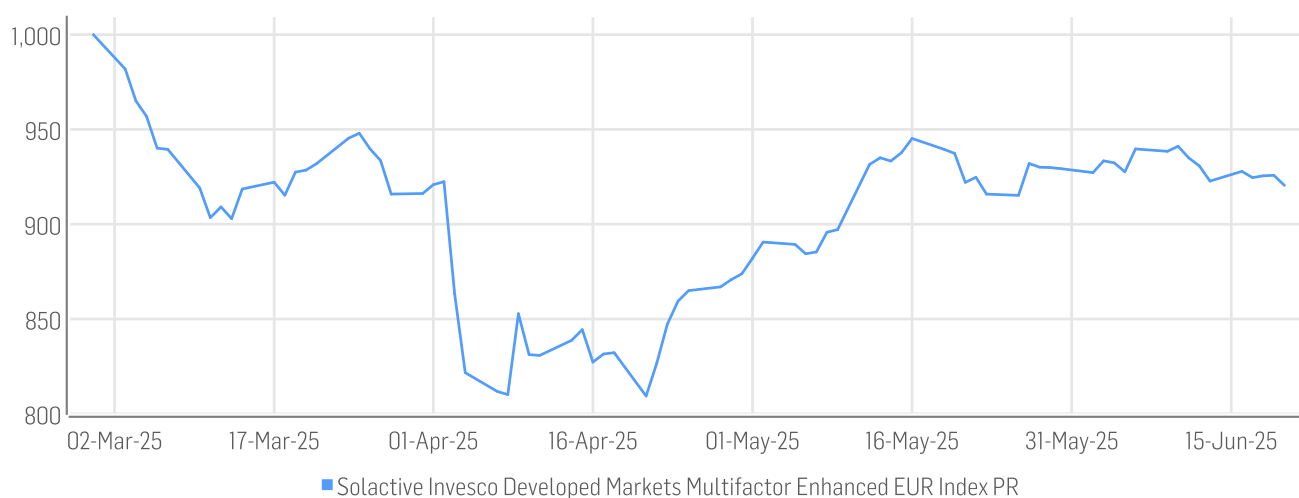


# Solactive Invesco Developed Markets Multifactor Enhanced EUR Index PR

## DESCRIPTION

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

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	SL0P81	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFEP	Last Price	920.49
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	EUR	History	Available daily back to 28.02.2025
Index Members	472		

# FACTSHEET - AS OF 20-Jun-2025

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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.17%	-1.24%			-7.95%	-7.95%
Performance (p.a.)						-23.68%
Volatility (p.a.)	11.53%	25.70%			24.70%	24.70%
High	941.13	947.99			1000.00	1000.00
Low	915.21	809.39			809.39	809.39
Sharpe Ratio*	-0.35	-0.27			-1.04	-1.04
Max. Drawdown	-2.19%	-14.62%			-19.06%	-19.06%
VaR 95 \ 99						-34.8% \ -105.0%
CVaR 95 \ 99						

\* 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 71.8%
- EUR 9.1%
- JPY 6.2%
- GBp 3.3%
- Others 9.5%



### COMPOSITION BY COUNTRIES

- US 68.6%
- JP 6.2%
- GB 3.4%
- CA 2.7%
- Others 19.2%



### TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.78%
NVIDIA CORP	NVDA UW Equity	US	USD	4.75%
APPLE INC	AAPL UW Equity	US	USD	4.08%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.83%
META PLATFORMS INC	META UW Equity	US	USD	2.08%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.71%
BROADCOM INC	AVGO UW Equity	US	USD	1.56%
TESLA INC	TSLA UW Equity	US	USD	1.33%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.04%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.89%

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