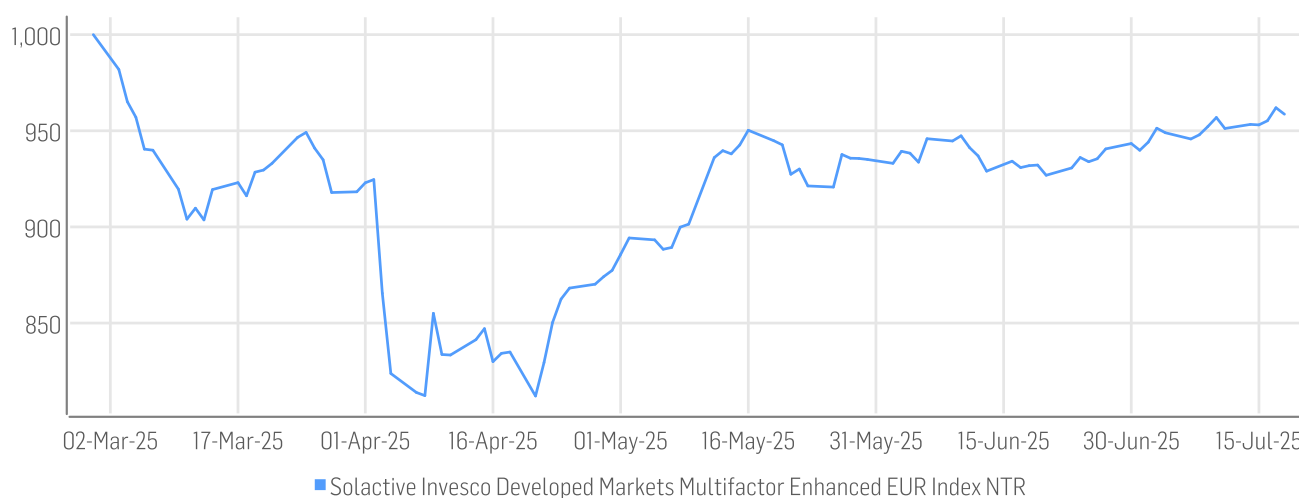


## Solactive Invesco Developed Markets Multifactor Enhanced EUR Index NTR

### 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	SL0P82	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFEN	Last Price	958.61
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	EUR	History	Available daily back to 28.02.2025
Index Members	471		

FACTSHEET - AS OF 18-Jul-2025  
Solactive Invesco Developed Markets Multifactor Enhanced EUR Index NTR

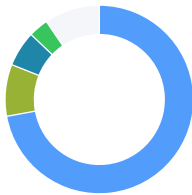
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.87%	14.81%			-4.14%	-4.14%
Performance (p.a.)						-10.44%
Volatility (p.a.)	6.45%	14.43%			22.28%	22.28%
High	961.99	961.99			1000.00	1000.00
Low	926.86	812.06			812.06	812.06
Sharpe Ratio*	6.08	5.08			-0.55	-0.55
Max. Drawdown	-0.60%	-3.11%			-18.79%	-18.79%
VaR 95 \ 99						-32.5% \ -78.5%
CVaR 95 \ 99						-60.5% \ -104.9%

\* 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).

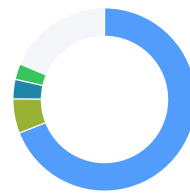
## COMPOSITION BY CURRENCIES

- USD 72.1%
- EUR 8.9%
- JPY 6.1%
- GBp 3.4%
- Others 9.5%



## COMPOSITION BY COUNTRIES

- US 69.0%
- JP 6.1%
- GB 3.4%
- CA 2.8%
- Others 18.7%



## TOP COMPONENTS AS OF 18-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.45%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.94%
APPLE INC	AAPL UW Equity	US	USD	4.15%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.92%
META PLATFORMS INC	META UW Equity	US	USD	2.05%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.82%
BROADCOM INC	AVGO UW Equity	US	USD	1.75%
TESLA INC	TSLA UW Equity	US	USD	1.24%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.05%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.92%

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