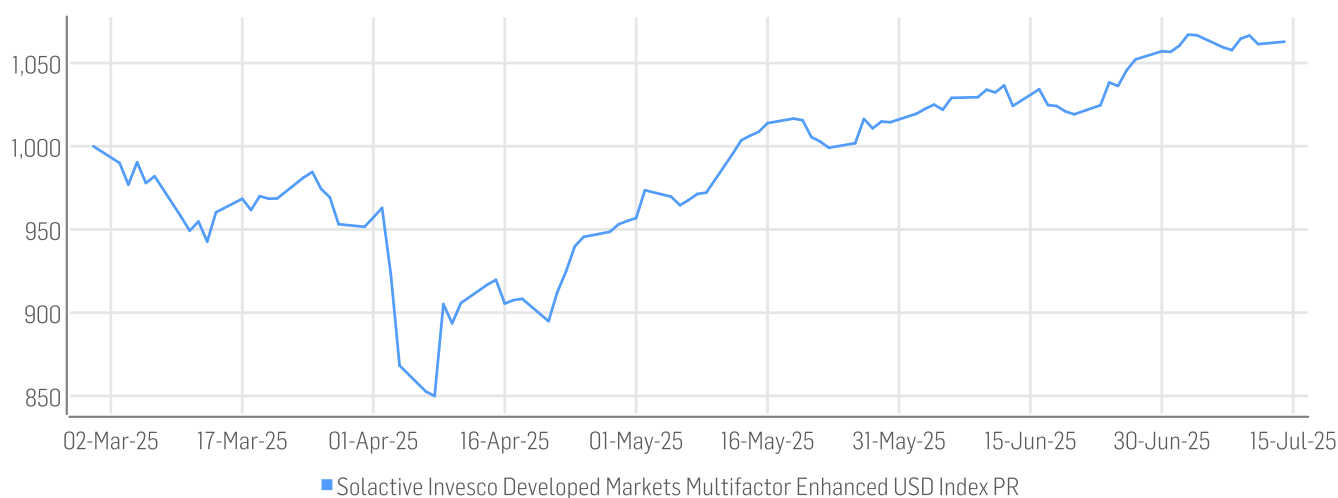


# Solactive Invesco Developed Markets Multifactor Enhanced USD Index PR

## 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	SL0P8Y	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFCP	Last Price	1062.81
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	474		

FACTSHEET - AS OF 14-Jul-2025  
Solactive Invesco Developed Markets Multifactor Enhanced USD Index PR

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.77%	15.55%			6.28%	6.28%
Performance (p.a.)						17.77%
Volatility (p.a.)	9.06%	11.69%			21.14%	21.14%
High	1067.06	1067.06			1067.06	1067.06
Low	1019.18	894.88			849.92	849.92
Sharpe Ratio*	5.80	6.46			0.64	0.64
Max. Drawdown	-1.45%	-2.70%			-15.01%	-15.01%
VaR 95 \ 99						-26.7% \ -97.3%
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).

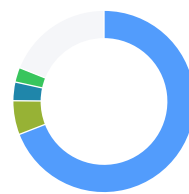
## COMPOSITION BY CURRENCIES

- USD 72.4%
- EUR 9.0%
- JPY 6.0%
- GBp 3.3%
- Others 9.3%



## COMPOSITION BY COUNTRIES

- US 69.1%
- JP 6.0%
- GB 3.3%
- CA 2.6%
- Others 18.9%



## TOP COMPONENTS AS OF 14-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.19%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.83%
APPLE INC	AAPL UW Equity	US	USD	4.06%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.92%
META PLATFORMS INC	META UW Equity	US	USD	2.10%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.78%
BROADCOM INC	AVGO UW Equity	US	USD	1.65%
TESLA INC	TSLA UW Equity	US	USD	1.25%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.05%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.91%

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