

# Solactive Invesco Developed Markets Multifactor Enhanced GBP Index PR

## DESCRIPTION

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

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	SL0P9A	Base Value / Base Date	1000 Points / 28.02.2025
Bloomberg / Reuters	/ .SOINMFGP	Last Price	1015.19
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	GBP	History	Available daily back to 28.02.2025
Index Members	470		

FACTSHEET - AS OF 25-Jul-2025  
Solactive Invesco Developed Markets Multifactor Enhanced GBP Index PR

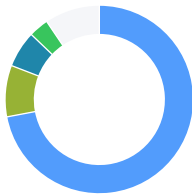
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	6.00%	13.48%			1.52%	1.52%
Performance (p.a.)						3.82%
Volatility (p.a.)	6.94%	10.94%			21.05%	21.05%
High	1015.19	1015.19			1015.19	1015.19
Low	957.73	891.91			838.94	838.94
Sharpe Ratio*	14.28	5.74			-0.02	-0.02
Max. Drawdown	-0.64%	-3.35%			-16.11%	-16.11%
VaR 95 \ 99						-29.8% \ -69.6%
CVaR 95 \ 99						-57.3% \ -91.7%

\* 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).

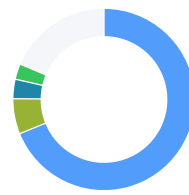
## COMPOSITION BY CURRENCIES

- USD 72.0%
- EUR 8.8%
- JPY 6.3%
- GBp 3.4%
- Others 9.5%



## COMPOSITION BY COUNTRIES

- US 68.9%
- JP 6.3%
- GB 3.5%
- CA 2.8%
- Others 18.6%



## TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.39%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.89%
APPLE INC	AAPL UW Equity	US	USD	4.13%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.94%
META PLATFORMS INC	META UW Equity	US	USD	2.04%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.86%
BROADCOM INC	AVGO UW Equity	US	USD	1.76%
TESLA INC	TSLA UW Equity	US	USD	1.17%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.06%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.95%

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