

FACTSHEET - AS OF 07-Apr-2026

Solactive GFS United States Small Cap Profitability EUR Index 5% AR

DESCRIPTION

The Solactive GFS United States Small Cap Profitability Index 5% AR intends to track the performance of companies from the Solactive GBS United States Small Cap Index NTR that exhibit Profitability characteristics, subject to an adjusted return factor of 5% per annum.

HISTORICAL PERFORMANCE



CHARACTERISTICS

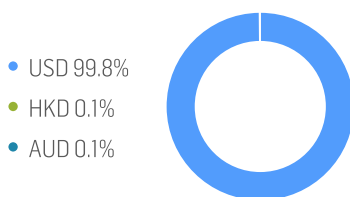
ISIN / WKN	DE000SLOPY98 / SLOPY9	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SPUSSE5 Index/ .SPUSSE5	Last Price	1504.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	398		

STATISTICS

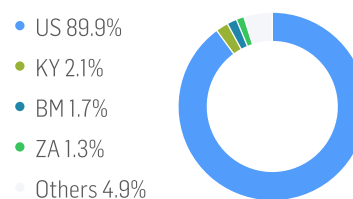
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.62%	1.17%	2.85%	13.80%	4.45%	50.47%
Performance (p.a.)						4.69%
Volatility (p.a.)	18.56%	18.77%	17.21%	17.63%	18.87%	22.38%
High	1523.30	1584.16	1584.16	1584.16	1584.16	1799.22
Low	1455.52	1455.52	1380.82	1270.29	1440.46	640.52
Sharpe Ratio*	-0.50	0.15	0.23	0.69	0.84	0.12
Max. Drawdown	-4.45%	-8.12%	-8.12%	-8.72%	-8.12%	-43.87%
VaR 95 \ 99				-25.2% \ -41.4%		-33.6% \ -60.9%
CVaR 95 \ 99				-37.9% \ -58.1%		-54.3% \ -97.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
WESTERN DIGITAL CORP	WDC UN Equity	US	USD	3.32%
NRG ENERGY INC	NRG UN Equity	US	USD	2.21%
TAPESTRY INC	TPR UN Equity	US	USD	2.19%
JABIL INC	JBL UN Equity	US	USD	2.15%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UN Equity	KY	USD	1.83%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	1.79%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	1.34%
EMCOR GROUP INC	EME UN Equity	US	USD	1.17%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	1.10%
SOMNIGROUP INTERNATIONAL INC	SGI UN Equity	US	USD	1.10%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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