

# FACTSHEET - AS OF 24-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	1580.04
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	397		

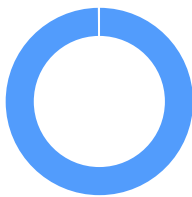
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.75%	3.63%	6.99%	15.45%	9.68%	58.00%
Performance (p.a.)						5.24%
Volatility (p.a.)	15.64%	17.63%	16.65%	16.81%	18.14%	22.34%
High	1581.62	1584.16	1584.16	1584.16	1584.16	1799.22
Low	1455.52	1455.52	1380.82	1364.36	1440.46	640.52
Sharpe Ratio*	4.74	0.77	0.77	0.82	1.79	0.15
Max. Drawdown	-3.50%	-8.12%	-8.12%	-8.72%	-8.12%	-43.87%
VaR 95 \ 99				-24.3% \ -40.6%		-33.4% \ -60.9%
CVaR 95 \ 99				-34.6% \ -46.4%		-54.2% \ -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).

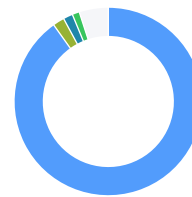
## COMPOSITION BY CURRENCIES

- USD 99.9%
- HKD 0.1%
- AUD 0.1%



## COMPOSITION BY COUNTRIES

- US 90.1%
- KY 2.0%
- BM 1.6%
- ZA 1.2%
- Others 5.0%



## TOP COMPONENTS AS OF 24-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
WESTERN DIGITAL CORP	WDC UN Equity	US	USD	4.06%
JABIL INC	JBL UN Equity	US	USD	2.54%
NRG ENERGY INC	NRG UN Equity	US	USD	2.18%
TAPESTRY INC	TPR UN Equity	US	USD	2.15%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	2.04%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UN Equity	KY	USD	1.67%
EMCOR GROUP INC	EME UN Equity	US	USD	1.27%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	1.24%
SOMNIGROUP INTERNATIONAL INC	SGI UN Equity	US	USD	1.14%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	1.10%

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