

# FACTSHEET - AS OF 09-May-2025

## CPML Index

### DESCRIPTION

The CPML index ("CP Machine Learning Index") runs a model which utilizes input variables from broad factor categories to score stocks globally in a cross-section, and creates an aggregate score output by recently developed machine learning models (utilizing gradient boosted trees and neural networks) from those variables. These machine learning approaches generally are good at prediction for linear and non-linear relationships between a given input and what is being predicted (here it is future expected returns for individual stocks), and typically are effective at finding interactions between different input variables and what is being predicted.

Variables are included from broad factor categories such as value (including ratios such as price to sales, operational cash flow to enterprise value, price to book adjusted for intangibles, etc.), momentum (including recent 2-6 month cross sectional momentum, 7-12 month momentum, ratios of price to moving averages across short and long-term time frames, short term reversal, seasonality, etc.), sentiment (including analyst expectation changes of earnings and revenue growth, the ratio of stock price to analyst targets, and various short interest measures), and quality (such as profitability ratios), and stability (such as total stock volatility).

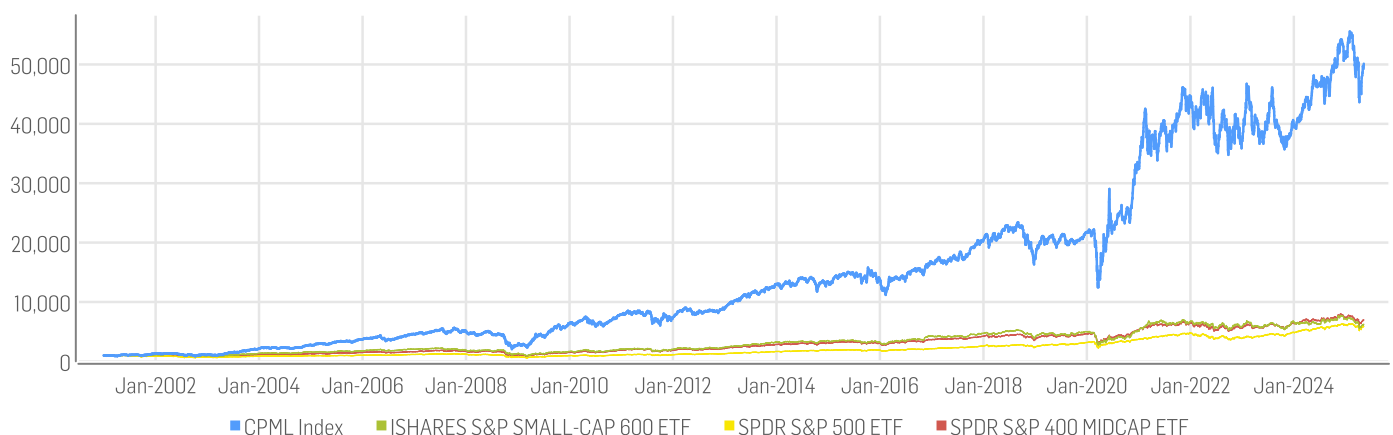
After aggregate scores are generated by the machine learning model, a desired output portfolio is created that abides by constraints of having no more than 35% of stocks in any one sector.

An annual performance deduction (imputed daily) of 2% is included to factor in an estimation of implementation costs. Please note that the index chart as well as all return and risk statistics in this document show hypothetical performance, which is based on a model that does not represent the results of actual trading. See the guideline for the composition, calculation, and maintenance of the index, including the use of any backtest.

### CHARACTERISTICS

ISIN / WKN	DE000SLOKBM6 / SLOKBM	Base Value / Base Date	1000 Points / 01.01.2001
Bloomberg / Reuters	CPML Index/ .CPML	Last Price	50139.25
Index Calculator	Solactive AG	52W High	55567.82
Index Type	Net Total Return	52W Low	43408.10
Index Currency	USD	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Members	50	History	Available daily back to 01.01.2001

### HISTORICAL TOTAL RETURN PERFORMANCE



# FACTSHEET - AS OF 09-May-2025

## CPML Index

### ANNUAL PERFORMANCE

	2001	2002	2003	2004	2005	2006	2007	2008
<b>CPML Index</b>	<b>29.65%</b>	<b>-16.73%</b>	<b>96.55%</b>	<b>31.18%</b>	<b>31.14%</b>	<b>25.89%</b>	<b>11.80%</b>	<b>-45.63%</b>
ISHARES S&P SMALL-CAP 600 ETF	11.43%	-14.25%	39.09%	22.16%	5.67%	18.91%	-6.03%	-29.74%
SPDR S&P 500 ETF	-12.09%	-21.95%	27.56%	10.07%	4.28%	15.21%	4.57%	-37.25%
SPDR S&P 400 MIDCAP ETF	-1.10%	-14.74%	34.90%	15.56%	12.16%	9.58%	6.85%	-36.71%
<b>Excess (vs. ISHARES S&amp;P SMALL-CAP 600 ETF)</b>	<b>18.22%</b>	<b>-2.48%</b>	<b>57.46%</b>	<b>9.02%</b>	<b>25.47%</b>	<b>6.98%</b>	<b>17.83%</b>	<b>-15.89%</b>
	2009	2010	2011	2012	2013	2014	2015	2016
<b>CPML Index</b>	<b>124.14%</b>	<b>25.42%</b>	<b>-7.46%</b>	<b>22.69%</b>	<b>46.30%</b>	<b>2.57%</b>	<b>2.38%</b>	<b>20.18%</b>
ISHARES S&P SMALL-CAP 600 ETF	21.68%	24.23%	-2.03%	17.57%	38.79%	7.09%	-7.32%	30.69%
SPDR S&P 500 ETF	25.49%	14.39%	1.26%	15.23%	31.52%	12.81%	0.61%	11.28%
SPDR S&P 400 MIDCAP ETF	36.97%	25.90%	-2.43%	17.40%	32.59%	9.01%	-2.89%	19.95%
<b>Excess (vs. ISHARES S&amp;P SMALL-CAP 600 ETF)</b>	<b>102.46%</b>	<b>1.19%</b>	<b>-5.43%</b>	<b>5.12%</b>	<b>7.51%</b>	<b>-4.52%</b>	<b>9.70%</b>	<b>-10.51%</b>
	2017	2018	2019	2020	2021	2022	2023	2024
<b>CPML Index</b>	<b>22.58%</b>	<b>-13.60%</b>	<b>24.67%</b>	<b>50.61%</b>	<b>35.77%</b>	<b>-16.01%</b>	<b>7.67%</b>	<b>27.04%</b>
ISHARES S&P SMALL-CAP 600 ETF	10.85%	-13.24%	23.46%	2.18%	29.92%	-11.72%	14.14%	6.74%
SPDR S&P 500 ETF	21.00%	-5.11%	30.49%	17.68%	28.22%	-18.57%	25.61%	24.41%
SPDR S&P 400 MIDCAP ETF	15.49%	-11.62%	25.25%	13.01%	24.16%	-13.64%	15.63%	13.22%
<b>Excess (vs. ISHARES S&amp;P SMALL-CAP 600 ETF)</b>	<b>11.73%</b>	<b>-0.36%</b>	<b>1.21%</b>	<b>48.43%</b>	<b>5.85%</b>	<b>-4.29%</b>	<b>-6.47%</b>	<b>20.30%</b>
	YTD							
<b>CPML Index</b>	<b>-1.78%</b>							
ISHARES S&P SMALL-CAP 600 ETF	-12.75%							
SPDR S&P 500 ETF	-3.51%							
SPDR S&P 400 MIDCAP ETF	-5.28%							
<b>Excess (vs. ISHARES S&amp;P SMALL-CAP 600 ETF)</b>	<b>10.97%</b>							

### TOP COMPONENTS AS OF MAY 09, 2025

Ticker	Currency	Country	Company	Index Weight (%)
G	USD	BM	GENPACT LTD	1.72%
ALHC	USD	US	ALIGNMENT HEALTHCARE INC	1.76%
MGPI	USD	US	MGP INGREDIENTS INC	2.34%
GNW	USD	US	GENWORTH FINANCIAL INC	2.03%
SRAD	USD	CH	SPORTRADAR GROUP AG-A	2.07%
MCK	USD	US	MCKESSON CORP	2.14%
SFM	USD	US	SPROUTS FARMERS MARKET INC	2.21%
GDDY	USD	US	GODADDY INC	2.03%
MPLX	USD	US	MPLX LP	1.91%
T	USD	US	AT&T	2.10%

# FACTSHEET - AS OF 09-May-2025

## CPML Index

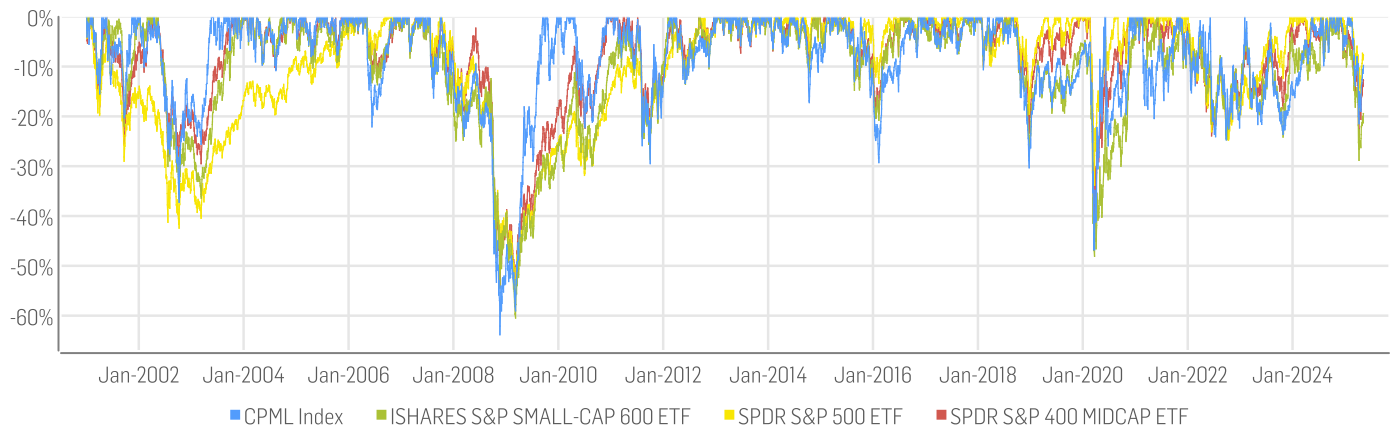
### RISK: ANNUAL MAXIMUM DRAWDOWN (MDD) AND RELATIVE RISK

	2001	2002	2003	2004	2005	2006	2007	2008
<b>CPML Index MDD</b>	<b>-20.27%</b>	<b>-37.24%</b>	<b>-11.85%</b>	<b>-10.81%</b>	<b>-7.96%</b>	<b>-22.10%</b>	<b>-16.30%</b>	<b>-60.01%</b>
ISHARES S&P SMALL-CAP 600 ETF MDD	-21.96%	-36.49%	-16.21%	-9.53%	-10.32%	-13.63%	-17.62%	-48.00%
SPDR S&P 500 ETF MDD	-29.01%	-33.13%	-13.73%	-7.73%	-7.07%	-7.59%	-9.92%	-47.37%
SPDR S&P 400 MIDCAP ETF MDD	-25.55%	-32.10%	-13.28%	-10.56%	-8.05%	-12.60%	-11.13%	-53.15%
	2009	2010	2011	2012	2013	2014	2015	2016
<b>CPML Index MDD</b>	<b>-24.38%</b>	<b>-22.26%</b>	<b>-29.48%</b>	<b>-13.39%</b>	<b>-5.81%</b>	<b>-17.23%</b>	<b>-16.21%</b>	<b>-18.03%</b>
ISHARES S&P SMALL-CAP 600 ETF MDD	-35.01%	-21.74%	-26.91%	-13.55%	-5.12%	-11.22%	-14.78%	-9.84%
SPDR S&P 500 ETF MDD	-27.13%	-15.82%	-18.85%	-9.69%	-5.70%	-7.40%	-11.99%	-9.19%
SPDR S&P 400 MIDCAP ETF MDD	-27.49%	-17.43%	-26.29%	-11.12%	-7.29%	-10.61%	-12.55%	-10.09%
	2017	2018	2019	2020	2021	2022	2023	2024
<b>CPML Index MDD</b>	<b>-7.45%</b>	<b>-30.32%</b>	<b>-10.12%</b>	<b>-43.88%</b>	<b>-20.43%</b>	<b>-24.55%</b>	<b>-23.62%</b>	<b>-9.81%</b>
ISHARES S&P SMALL-CAP 600 ETF MDD	-7.29%	-27.95%	-11.61%	-45.48%	-12.78%	-22.47%	-22.21%	-8.87%
SPDR S&P 500 ETF MDD	-2.74%	-19.60%	-6.62%	-33.83%	-5.21%	-24.76%	-10.07%	-8.41%
SPDR S&P 400 MIDCAP ETF MDD	-5.53%	-23.33%	-8.56%	-42.30%	-8.51%	-22.71%	-14.50%	-8.37%
	2025							
<b>CPML Index MDD</b>	<b>-21.46%</b>							
ISHARES S&P SMALL-CAP 600 ETF MDD	-25.38%							
SPDR S&P 500 ETF MDD	-18.83%							
SPDR S&P 400 MIDCAP ETF MDD	-21.98%							
	2001	2002	2003	2004	2005	2006	2007	2008
<b>CPML Index Beta (vs. ISHARES S&amp;P SMALL-CAP 600 ETF)</b>	<b>0.99</b>	<b>1.03</b>	<b>1.02</b>	<b>0.81</b>	<b>0.79</b>	<b>0.86</b>	<b>0.80</b>	<b>0.86</b>
<b>CPML Index Beta (vs. SPDR S&amp;P 500 ETF)</b>	<b>0.91</b>	<b>1.00</b>	<b>1.05</b>	<b>1.13</b>	<b>1.06</b>	<b>1.34</b>	<b>1.07</b>	<b>0.99</b>
<b>CPML Index Beta (vs. SPDR S&amp;P 400 MIDCAP ETF)</b>	<b>0.91</b>	<b>1.05</b>	<b>1.16</b>	<b>1.00</b>	<b>1.00</b>	<b>1.03</b>	<b>1.04</b>	<b>0.90</b>
	2009	2010	2011	2012	2013	2014	2015	2016
<b>CPML Index Beta (vs. ISHARES S&amp;P SMALL-CAP 600 ETF)</b>	<b>0.97</b>	<b>0.92</b>	<b>0.94</b>	<b>0.79</b>	<b>0.88</b>	<b>0.97</b>	<b>1.03</b>	<b>0.93</b>
<b>CPML Index Beta (vs. SPDR S&amp;P 500 ETF)</b>	<b>1.33</b>	<b>1.24</b>	<b>1.33</b>	<b>1.07</b>	<b>1.09</b>	<b>1.24</b>	<b>0.98</b>	<b>1.25</b>
<b>CPML Index Beta (vs. SPDR S&amp;P 400 MIDCAP ETF)</b>	<b>1.16</b>	<b>1.11</b>	<b>1.09</b>	<b>0.91</b>	<b>0.91</b>	<b>1.13</b>	<b>1.07</b>	<b>1.09</b>
	2017	2018	2019	2020	2021	2022	2023	2024
<b>CPML Index Beta (vs. ISHARES S&amp;P SMALL-CAP 600 ETF)</b>	<b>0.80</b>	<b>1.01</b>	<b>0.76</b>	<b>1.05</b>	<b>0.79</b>	<b>1.19</b>	<b>0.86</b>	<b>0.60</b>
<b>CPML Index Beta (vs. SPDR S&amp;P 500 ETF)</b>	<b>1.56</b>	<b>1.01</b>	<b>1.05</b>	<b>1.30</b>	<b>1.49</b>	<b>1.14</b>	<b>1.38</b>	<b>1.02</b>
<b>CPML Index Beta (vs. SPDR S&amp;P 400 MIDCAP ETF)</b>	<b>1.13</b>	<b>1.10</b>	<b>0.92</b>	<b>1.17</b>	<b>1.18</b>	<b>1.12</b>	<b>1.08</b>	<b>0.86</b>
	2025							
<b>CPML Index Beta (vs. ISHARES S&amp;P SMALL-CAP 600 ETF)</b>	<b>0.88</b>							
<b>CPML Index Beta (vs. SPDR S&amp;P 500 ETF)</b>	<b>0.94</b>							
<b>CPML Index Beta (vs. SPDR S&amp;P 400 MIDCAP ETF)</b>	<b>0.95</b>							

# FACTSHEET - AS OF 09-May-2025

## CPML Index

### SINCE INCEPTION MAXIMUM DRAWDOWN



# FACTSHEET - AS OF 09-May-2025

## CPML Index

### KEY STATISTICS

Total Return	Compounded Annual	Historical Volatility	Historical Beta (S&P 500)	Historical Beta (Small CAP 600)	Maximum Drawdown	Sharpe Ratio*
<b>CPML Index</b>	<b>17.44%</b>	<b>25.92%</b>	<b>92.68%</b>	<b>113.02%</b>	<b>-63.83%</b>	<b>0.67</b>
ISHARES S&P SMALL-CAP 600 ETF	7.81%	24.12%			-60.47%	0.32
SPDR S&P 500 ETF	7.53%	19.37%			-55.58%	0.39
SPDR S&P 400 MIDCAP ETF	8.30%	22.08%			-55.59%	0.38

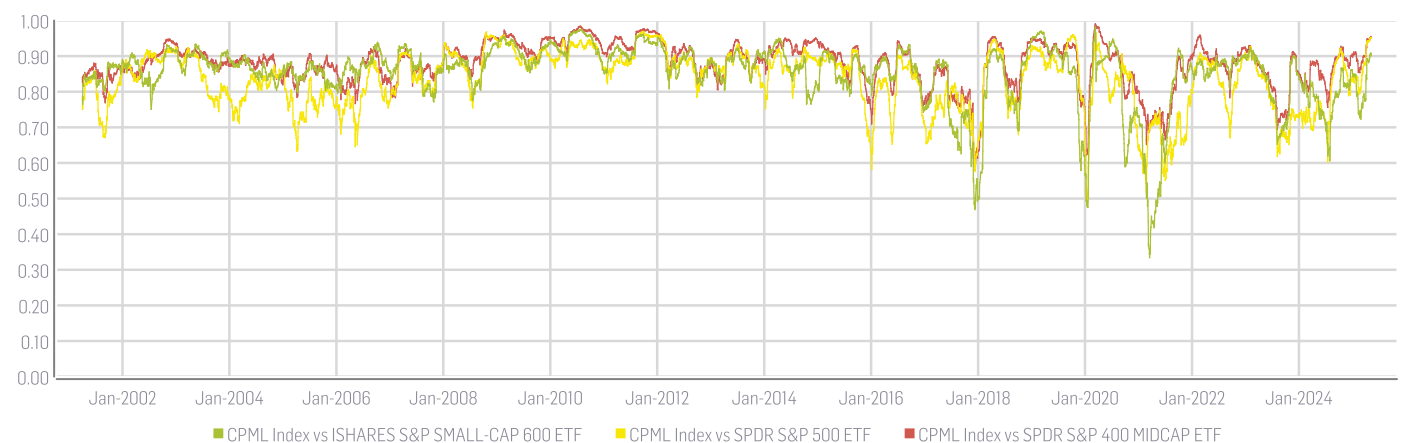
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

### KEY STATISTICS (FROM THE LAST 5 YEARS)

Total Return	Compounded Annual	Historical Volatility	Historical Beta (S&P 500)	Historical Beta (Small CAP 600)	Maximum Drawdown	Sharpe Ratio*
<b>CPML Index</b>	<b>19.53%</b>	<b>28.68%</b>	<b>91.67%</b>	<b>123.89%</b>	<b>-25.90%</b>	<b>0.68</b>
ISHARES S&P SMALL-CAP 600 ETF	12.19%	24.89%			-28.82%	0.49
SPDR S&P 500 ETF	15.22%	17.93%			-24.76%	0.85
SPDR S&P 400 MIDCAP ETF	12.95%	21.24%			-24.17%	0.61

\* 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).

### ROLLING 63 TRADING DAY CORRELATION



# FACTSHEET - AS OF 09-May-2025

## CPML Index

### DISCLAIMER

© Solactive AG, 2025. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Please note that the index chart as well as all return and risk statistics in this document show hypothetical performance, which is based on a model that does not represent the results of actual trading. See the guideline for the composition, calculation, and maintenance of the index, including the use of any backtest.

The index is launched on 01-Jan-2001. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.