

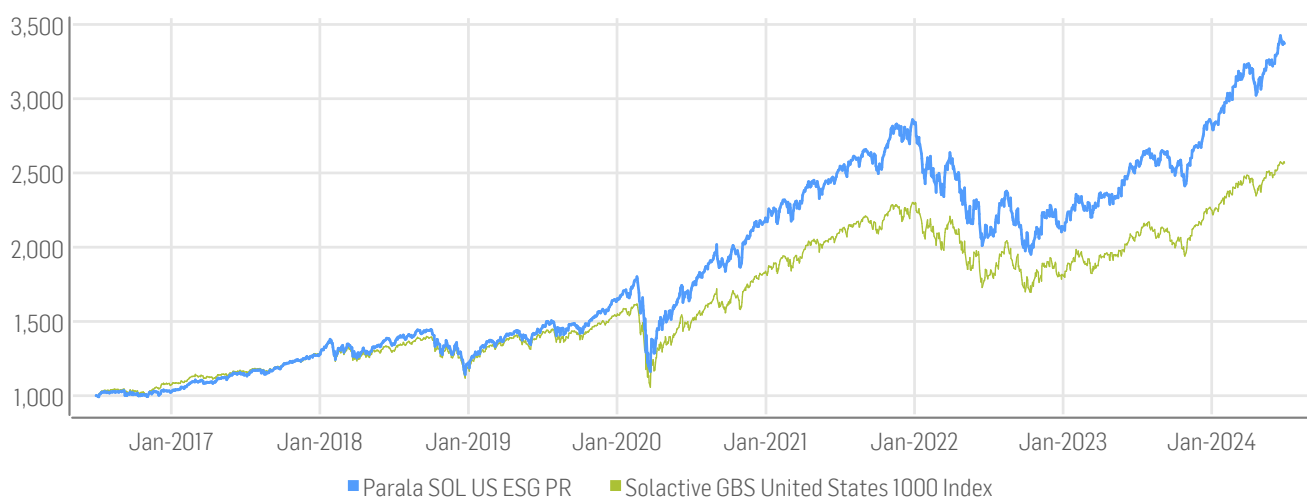
FACTSHEET - AS OF 28-Jun-2024

Parala SOL US ESG PR

DESCRIPTION

Parala SOL US ESG is a US large cap ESG index. Constituents and weights are determined using Parala's subset optimization methodology. The index is calculated by Solactive. Parala SOL indices aim to generate higher risk-adjusted returns than cap and equal-weighted indices and can accommodate a wide range of investor preferences and objectives. For more info contact Parala at info@parala.com.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG4R3 / SLOG4R	Base Value / Base Date	1000 Points / 30.06.2016
Bloomberg / Reuters	SOLUESPR Index / SOLUESPR	Last Price	3371.09
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.06.2016
Index Members	298		

STATISTICS

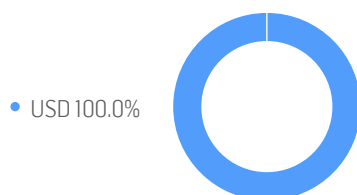
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.43%	4.30%	18.36%	30.49%	18.36%	237.11%
Performance (p.a.)						16.42%
Volatility (p.a.)	10.81%	12.74%	12.88%	12.82%	12.84%	20.27%
High	3425.49	3425.49	3425.49	3425.49	3425.49	3425.49
Low	3219.58	3022.93	2789.29	2412.32	2789.29	991.91
Sharpe Ratio*	5.94	1.04	2.75	2.00	2.72	0.55
Max. Drawdown	-1.80%	-6.60%	-6.60%	-9.37%	-6.60%	-35.45%
VaR 95 \ 99				-24.2% \ -27.5%		-29.6% \ -59.9%
CVaR 95 \ 99				-26.2% \ -30.0%		-50.2% \ -88.2%

* 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).

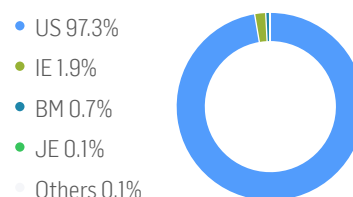
STATISTICS - GBS - Solactive GBS United States 1000 Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.39%	3.25%	13.52%	21.99%	13.52%	156.60%
Performance (p.a.)						12.51%
Volatility (p.a.)	7.43%	10.66%	10.89%	11.43%	10.87%	18.72%
High	4178.38	4178.38	4178.38	4178.38	4178.38	4178.38
Low	4004.58	3805.38	3598.21	3146.93	3598.21	1612.80
Sharpe Ratio*	6.01	0.80	2.20	1.49	2.17	0.38
Max. Drawdown	-0.62%	-5.62%	-5.62%	-10.63%	-5.62%	-34.69%
VaR 95 \ 99				-20.3% \ -26.0%		-27.6% \ -54.2%
CVaR 95 \ 99				-24.1% \ -26.8%		-46.8% \ -82.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.36%
BROADCOM INC	AVGO UW Equity	US	USD	4.01%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	3.98%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	3.02%
ELI LILLY & CO	LLY UN Equity	US	USD	2.93%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	2.77%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.25%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.05%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	1.85%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	1.82%

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