

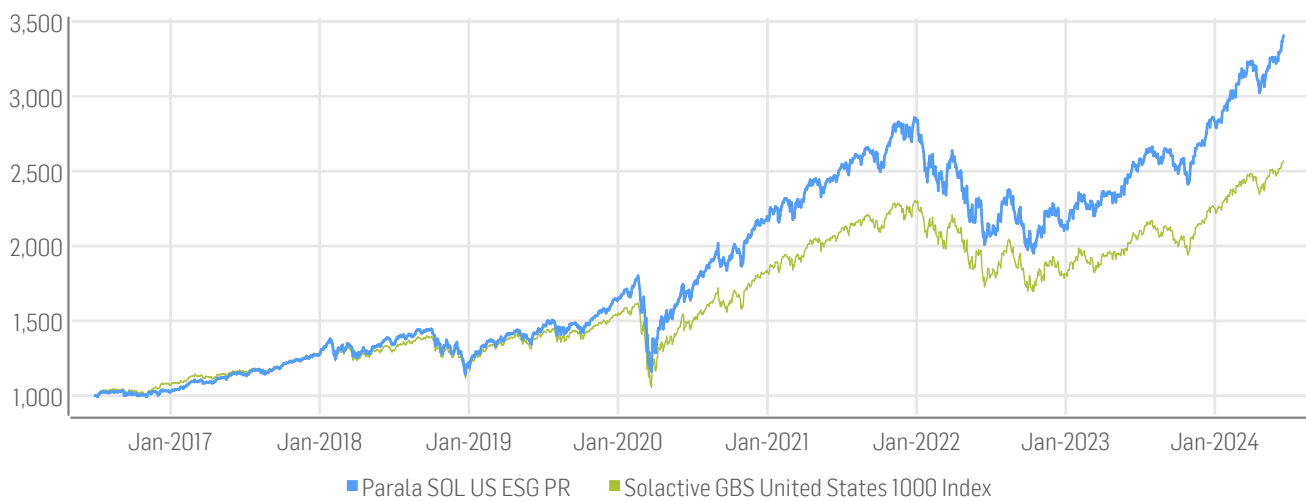
FACTSHEET - AS OF 17-Jun-2024

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	3406.39
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	297		

STATISTICS

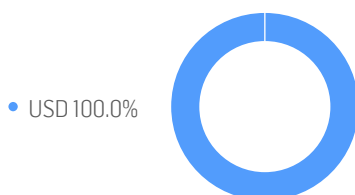
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.96%	7.64%	21.96%	35.74%	19.60%	240.64%
Performance (p.a.)						16.64%
Volatility (p.a.)	10.66%	12.78%	13.19%	12.97%	13.09%	20.30%
High	3406.39	3406.39	3406.39	3406.39	3406.39	3406.39
Low	3219.58	3022.93	2789.29	2412.32	2789.29	991.91
Sharpe Ratio*	7.03	2.31	3.36	2.39	3.15	0.56
Max. Drawdown	-1.30%	-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).

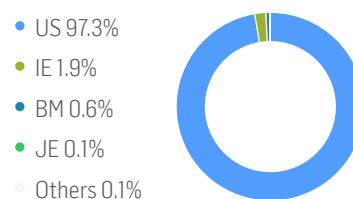
STATISTICS - GBS - Solactive GBS United States 1000 Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.57%	5.06%	15.44%	25.37%	13.67%	156.95%
Performance (p.a.)						12.58%
Volatility (p.a.)	8.46%	10.94%	11.24%	11.59%	11.18%	18.76%
High	4168.28	4168.28	4168.28	4168.28	4168.28	4168.28
Low	4004.58	3805.38	3598.21	3146.93	3598.21	1612.80
Sharpe Ratio*	3.65	1.54	2.54	1.77	2.34	0.39
Max. Drawdown	-1.76%	-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 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.67%
BROADCOM INC	AVGO UW Equity	US	USD	4.52%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.06%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	3.08%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	3.01%
ELI LILLY & CO	LLY UN Equity	US	USD	2.83%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.24%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.00%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	1.94%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	1.83%

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