

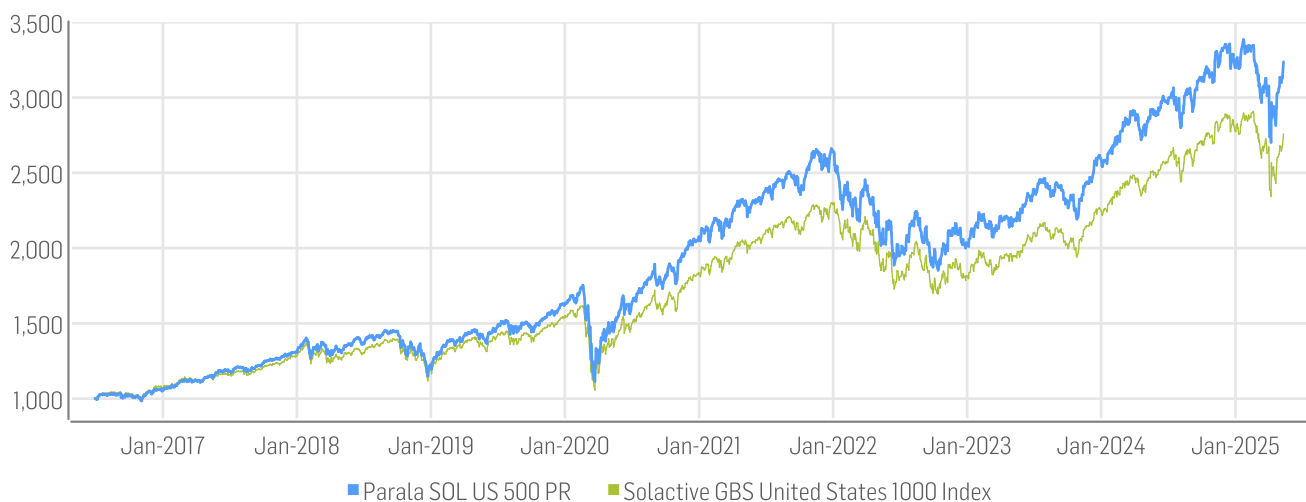
FACTSHEET - AS OF 12-May-2025

Parala SOL US 500 PR

DESCRIPTION

Parala SOL US 500 is a US large cap blend 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	DE000SLOG4N2 / SLOG4N	Base Value / Base Date	1000 Points / 30.06.2016
Bloomberg / Reuters	SOLUS5PR Index/ .SOLUS5PR	Last Price	3236.92
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	495		

STATISTICS

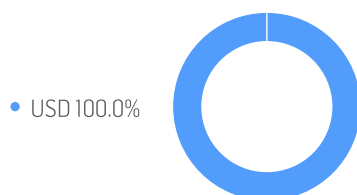
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.16%	-2.71%	-1.39%	11.28%	1.18%	223.69%
Performance (p.a.)						14.17%
Volatility (p.a.)	23.17%	33.59%	26.28%	21.46%	29.19%	20.14%
High	3236.92	3348.12	3385.33	3385.33	3385.33	3385.33
Low	2814.99	2702.00	2702.00	2702.00	2702.00	985.11
Sharpe Ratio*	11.15	-0.44	-0.27	0.33	-0.03	0.49
Max. Drawdown	-4.28%	-19.30%	-20.19%	-20.19%	-20.19%	-36.39%
VaR 95 \ 99				-37.9% \ -56.7%		-30.1% \ -58.1%
CVaR 95 \ 99				-52.1% \ -91.8%		-49.9% \ -87.7%

* 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).

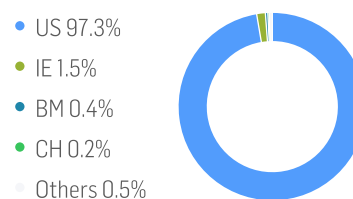
STATISTICS - GBS - Solactive GBS United States 1000 Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.49%	-3.99%	-2.56%	10.16%	-0.67%	175.95%
Performance (p.a.)						12.13%
Volatility (p.a.)	21.85%	32.27%	24.84%	19.96%	27.88%	18.96%
High	4476.58	4716.28	4716.28	4716.28	4716.28	4716.28
Low	3940.23	3800.10	3800.10	3800.10	3800.10	1612.80
Sharpe Ratio*	9.03	-0.61	-0.38	0.30	-0.22	0.41
Max. Drawdown	-4.40%	-19.43%	-19.43%	-19.43%	-19.43%	-34.69%
VaR 95 \ 99				-30.8% \ -57.3%		-28.0% \ -55.3%
CVaR 95 \ 99				-48.9% \ -89.5%		-47.3% \ -83.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	3.88%
MICROSOFT CORP	MSFT UW Equity	US	USD	2.79%
NVIDIA CORP	NVDA UW Equity	US	USD	2.11%
TESLA INC	TSLA UW Equity	US	USD	1.63%
APPLE INC	AAPL UW Equity	US	USD	1.61%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.57%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	1.53%
NETFLIX INC	NFLX UW Equity	US	USD	1.50%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.35%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	1.30%

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