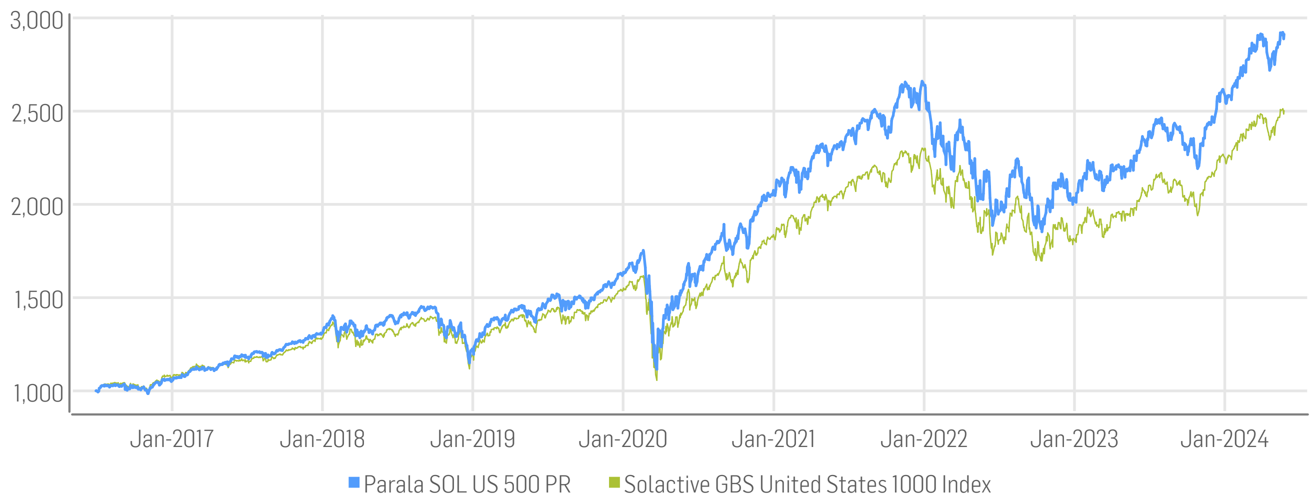
FACTSHEET - AS OF 24-May-2024
Parala SOL US 500 PR

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
Bloomberg / Reuters	SOLUS5PR Index/ .SOLUS5PR
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	496

Base Value / Base Date	1000 Points / 30.06.2016
Last Price	2912.44
Dividends	Not included
Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
History	Available daily back to 30.06.2016

STATISTICS

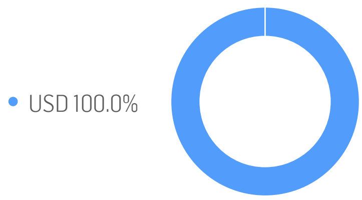
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.71%	4.96%	19.35%	28.87%	11.82%	191.24%
Performance (p.a.)						14.49%
Volatility (p.a.)	11.88%	12.87%	12.87%	13.01%	13.04%	19.95%
High	2922.49	2922.49	2922.49	2922.49	2922.49	2922.49
Low	2749.69	2718.78	2427.04	2192.17	2541.17	985.11
Sharpe Ratio*	5.88	1.28	2.94	1.85	2.05	0.46
Max. Drawdown	-2.49%	-6.70%	-6.70%	-11.02%	-6.70%	-36.39%
VaR 95 \ 99				-23.7% \ -28.2%		-29.6% \ -58.8%
CVaR 95 \ 99				-26.6% \ -30.4%		-49.4% \ -88.7%

* 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).

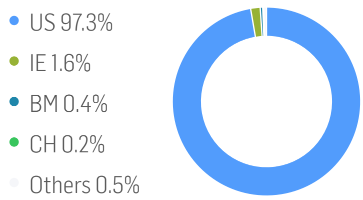
STATISTICS - GBS - Solactive GBS United States 1000 Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.42%	4.09%	16.39%	26.28%	10.70%	150.22%
Performance (p.a.)						12.31%
Volatility (p.a.)	10.79%	11.19%	11.17%	11.69%	11.55%	18.82%
High	4076.50	4076.50	4076.50	4076.50	4076.50	4076.50
Low	3846.25	3805.38	3481.31	3146.93	3598.21	1612.80
Sharpe Ratio*	5.94	1.10	2.75	1.83	2.03	0.37
Max. Drawdown	-1.91%	-5.62%	-5.62%	-10.63%	-5.62%	-34.69%
VaR 95 \ 99				-20.3% \ -26.0%		-27.7% \ -55.3%
CVaR 95 \ 99				-24.1% \ -26.8%		-47.0% \ -83.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	3.63%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	2.47%
BROADCOM INC	AVGO UW Equity	US	USD	2.32%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	1.82%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.80%
ELI LILLY & CO	LLY UN Equity	US	USD	1.73%
KLA CORP	KLAC UW Equity	US	USD	1.52%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.46%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	1.31%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	1.25%

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