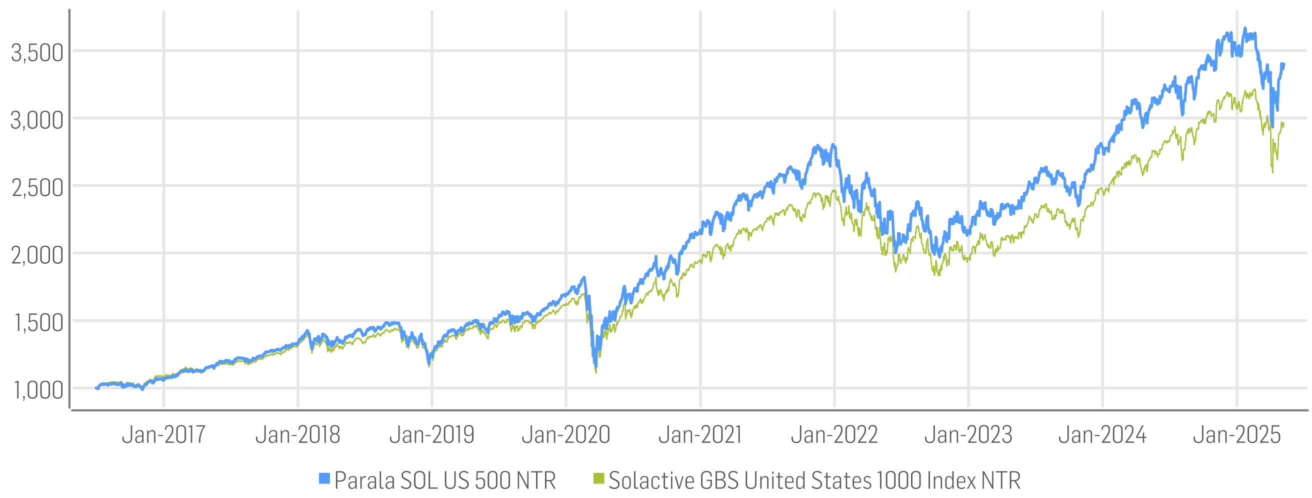
FACTSHEET - AS OF 09-May-2025
Parala SOL US 500 NTR

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	DE000SL0G4P7 / SL0G4P	Base Value / Base Date	1000 Points / 30.06.2016
Bloomberg / Reuters	SOLUS5NR Index/ .SOLUS5NR	Last Price	3398.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

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STATISTICS

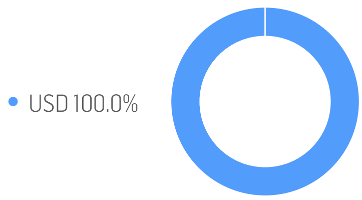
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.55%	-5.49%	-4.78%	9.51%	-1.91%	239.89%
Performance (p.a.)						14.81%
Volatility (p.a.)	38.94%	32.86%	25.69%	21.15%	28.75%	20.11%
High	3403.68	3630.30	3668.24	3668.24	3668.24	3668.24
Low	3056.90	2933.51	2933.51	2933.51	2933.51	988.59
Sharpe Ratio*	2.28	-0.75	-0.54	0.25	-0.33	0.52
Max. Drawdown	-5.07%	-19.19%	-20.03%	-20.03%	-20.03%	-36.34%
VaR 95 \ 99				-37.7% \ -56.6%		-30.0% \ -58.0%
CVaR 95 \ 99				-52.0% \ -91.7%		-49.8% \ -87.6%

* 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).

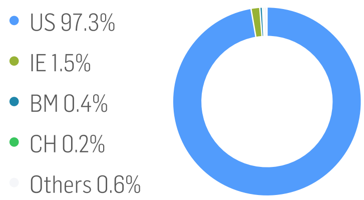
STATISTICS - GBS - Solactive GBS United States 1000 Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.14%	-6.27%	-5.34%	8.74%	-3.54%	196.14%
Performance (p.a.)						13.04%
Volatility (p.a.)	38.20%	31.59%	24.29%	19.65%	27.48%	18.94%
High	5562.86	6022.72	6022.72	6022.72	6022.72	6022.72
Low	5039.96	4859.31	4859.31	4859.31	4859.31	1863.23
Sharpe Ratio*	1.56	-0.87	-0.61	0.23	-0.51	0.46
Max. Drawdown	-5.36%	-19.32%	-19.32%	-19.32%	-19.32%	-34.60%
VaR 95 \ 99				-30.8% \ -57.1%		-28.0% \ -55.3%
CVaR 95 \ 99				-48.8% \ -89.4%		-47.2% \ -83.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	3.77%
MICROSOFT CORP	MSFT UW Equity	US	USD	2.82%
NVIDIA CORP	NVDA UW Equity	US	USD	2.05%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.66%
NETFLIX INC	NFLX UW Equity	US	USD	1.58%
TESLA INC	TSLA UW Equity	US	USD	1.57%
APPLE INC	AAPL UW Equity	US	USD	1.56%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	1.46%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.37%
T-MOBILE US INC	TMUS UW Equity	US	USD	1.33%

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