

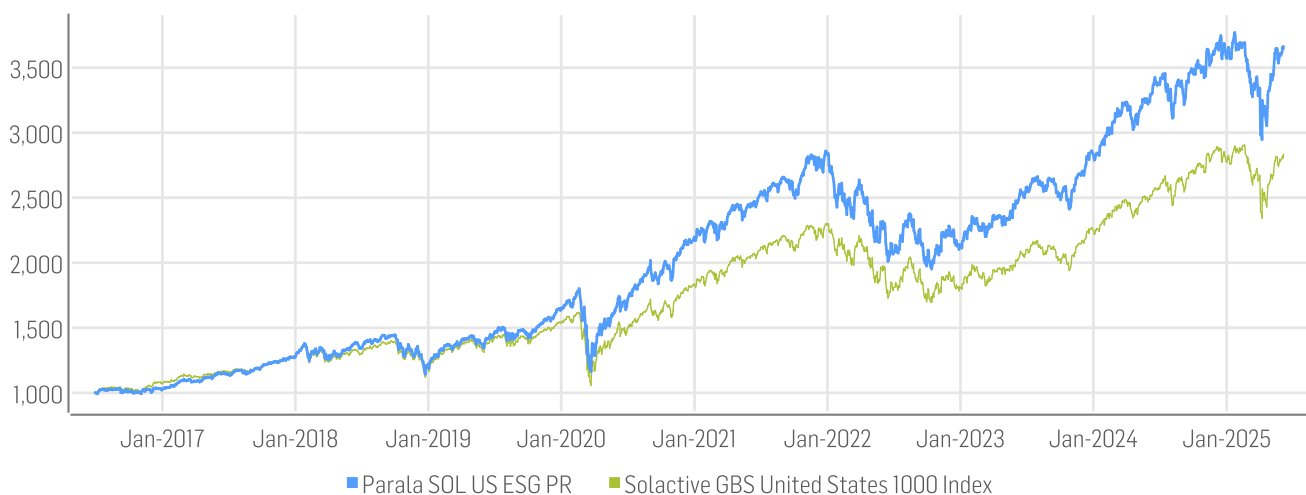
# FACTSHEET - AS OF 06-Jun-2025

## 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](mailto: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	3663.06
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	156		

## STATISTICS

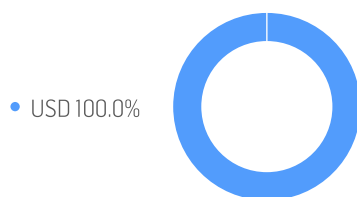
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.94%	7.34%	-0.69%	10.83%	2.48%	266.31%
Performance (p.a.)						15.64%
Volatility (p.a.)	16.81%	33.63%	27.36%	22.58%	28.15%	20.58%
High	3663.06	3663.06	3770.12	3770.12	3770.12	3770.12
Low	3425.22	2946.94	2946.94	2946.94	2946.94	991.91
Sharpe Ratio*	7.27	0.86	-0.21	0.30	0.06	0.55
Max. Drawdown	-3.10%	-14.07%	-21.83%	-21.83%	-21.83%	-35.45%
VaR 95 \ 99				-38.0% \ -59.7%		-31.2% \ -59.9%
CVaR 95 \ 99				-54.6% \ -90.8%		-50.9% \ -88.4%

\* 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).

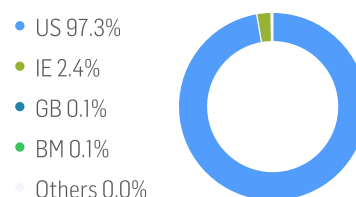
## STATISTICS - GBS - Solactive GBS United States 1000 Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.76%	4.32%	-1.90%	12.20%	2.05%	183.51%
Performance (p.a.)						12.37%
Volatility (p.a.)	15.49%	31.66%	25.01%	20.05%	25.94%	18.92%
High	4599.15	4599.15	4716.28	4716.28	4716.28	4716.28
Low	4307.78	3800.10	3800.10	3800.10	3800.10	1612.80
Sharpe Ratio*	7.59	0.46	-0.32	0.40	0.02	0.43
Max. Drawdown	-2.70%	-14.05%	-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%		-47.1% \ -83.2%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	7.07%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.78%
NVIDIA CORP	NVDA UW Equity	US	USD	3.96%
NETFLIX INC	NFLX UW Equity	US	USD	2.73%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.55%
APPLE INC	AAPL UW Equity	US	USD	2.54%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	2.47%
TESLA INC	TSLA UW Equity	US	USD	2.46%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.25%
META PLATFORMS INC	META UW Equity	US	USD	2.19%

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