

# FACTSHEET - AS OF 16-May-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	3646.20
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	157		

## STATISTICS

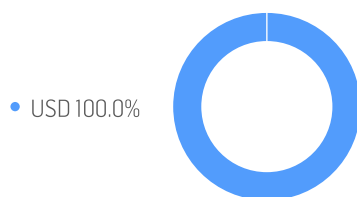
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	16.37%	-0.81%	3.67%	11.78%	2.01%	264.62%
Performance (p.a.)						15.69%
Volatility (p.a.)	23.41%	34.68%	27.15%	22.48%	29.73%	20.61%
High	3646.20	3693.05	3770.12	3770.12	3770.12	3770.12
Low	3053.33	2946.94	2946.94	2946.94	2946.94	991.91
Sharpe Ratio*	22.61	-0.22	0.12	0.34	0.04	0.55
Max. Drawdown	-2.61%	-20.20%	-21.83%	-21.83%	-21.83%	-35.45%
VaR 95 \ 99				-38.0% \ -59.7%		-31.3% \ -59.9%
CVaR 95 \ 99				-54.6% \ -90.8%		-51.1% \ -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).

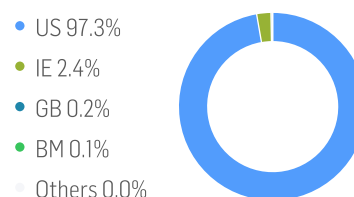
## STATISTICS - GBS - Solactive GBS United States 1000 Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.31%	-2.86%	1.34%	11.96%	1.27%	181.34%
Performance (p.a.)						12.36%
Volatility (p.a.)	20.73%	32.28%	24.70%	19.90%	27.34%	18.95%
High	4563.99	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*	17.05	-0.48	-0.06	0.39	-0.03	0.43
Max. Drawdown	-2.37%	-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 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	6.57%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.63%
NVIDIA CORP	NVDA UW Equity	US	USD	3.80%
TESLA INC	TSLA UW Equity	US	USD	2.93%
APPLE INC	AAPL UW Equity	US	USD	2.64%
NETFLIX INC	NFLX UW Equity	US	USD	2.63%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.62%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	2.47%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.23%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	2.14%

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