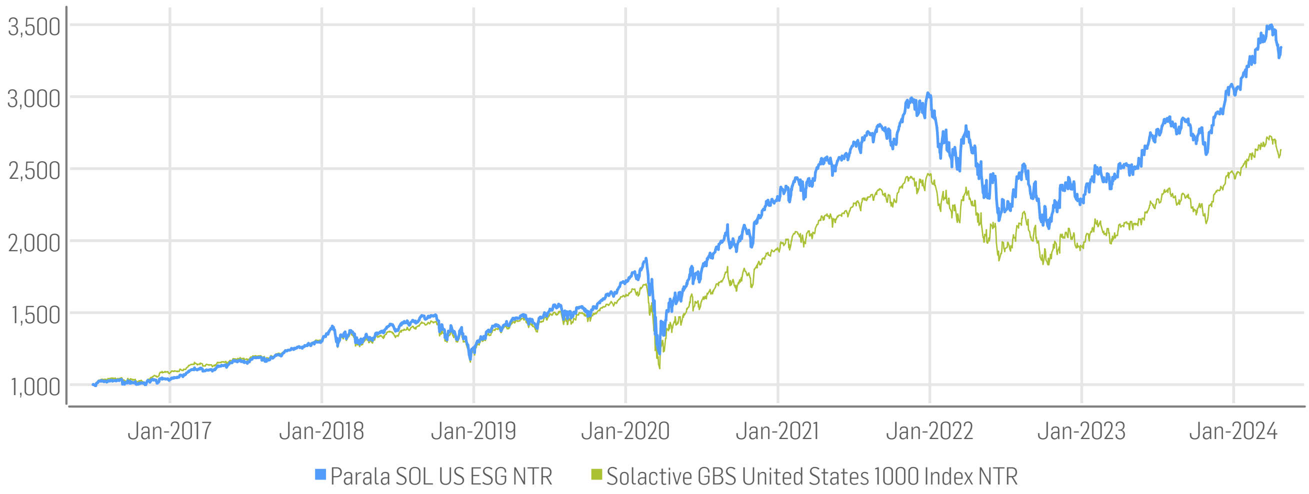
FACTSHEET - AS OF 24-Apr-2024
Parala SOL US ESG NTR

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.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0G4S1 / SL0G4S	Base Value / Base Date	1000 Points / 30.06.2016
Bloomberg / Reuters	SOLUESNR Index/ .SOLUESNR	Last Price	3342.99
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	298		

STATISTICS

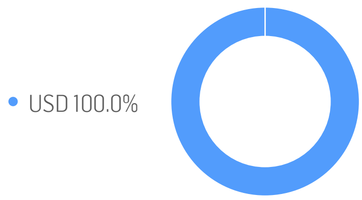
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.83%	5.56%	28.70%	32.72%	8.79%	234.30%
Performance (p.a.)						16.70%
Volatility (p.a.)	14.01%	14.37%	13.21%	13.44%	13.71%	20.42%
High	3498.90	3498.90	3498.90	3498.90	3498.90	3498.90
Low	3269.70	3137.86	2597.60	2458.72	3009.79	992.26
Sharpe Ratio*	-3.08	1.34	4.66	2.08	1.81	0.56
Max. Drawdown	-6.55%	-6.55%	-6.55%	-9.19%	-6.55%	-35.40%
VaR 95 \ 99				-23.2% \ -27.5%		-30.1% \ -60.6%
CVaR 95 \ 99				-26.1% \ -29.9%		-50.5% \ -89.5%

* 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).

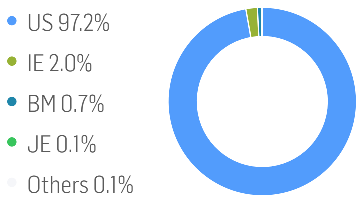
STATISTICS - GBS - Solactive GBS United States 1000 Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.83%	3.88%	24.15%	23.34%	6.32%	163.09%
Performance (p.a.)						13.17%
Volatility (p.a.)	12.31%	12.16%	11.58%	11.89%	11.73%	18.89%
High	5107.61	5107.61	5107.61	5107.61	5107.61	5107.61
Low	4822.86	4697.39	3968.42	3891.52	4547.70	1863.23
Sharpe Ratio*	-2.82	0.94	4.30	1.55	1.34	0.42
Max. Drawdown	-5.58%	-5.58%	-5.58%	-10.40%	-5.58%	-34.60%
VaR 95 \ 99				-20.0% \ -24.3%		-27.8% \ -55.3%
CVaR 95 \ 99				-23.5% \ -26.7%		-47.1% \ -83.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.44%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	3.60%
BROADCOM INC	AVGO UW Equity	US	USD	3.43%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	2.73%
ELI LILLY & CO	LLY UN Equity	US	USD	2.57%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	2.56%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.51%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.20%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.05%
ABBVIE INC	ABBV UN Equity	US	USD	1.84%

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