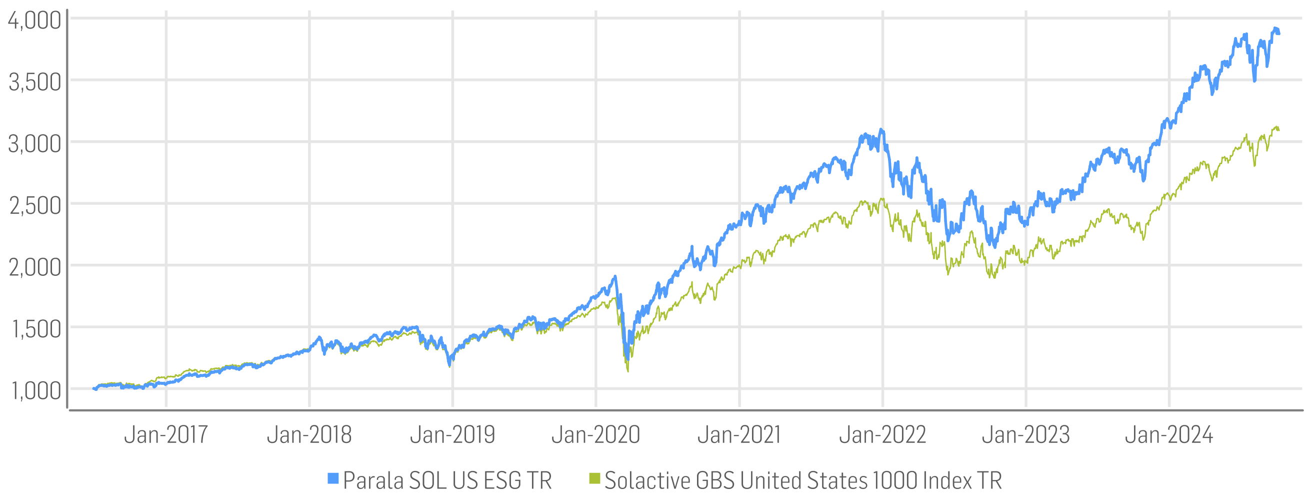
FACTSHEET - AS OF 07-Oct-2024
Parala SOL US ESG TR

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	DE000SL0G4T9 / SL0G4T	Base Value / Base Date	1000 Points / 30.06.2016
Bloomberg / Reuters	SOLUESGT Index/ .SOLUESGT	Last Price	3872.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	157		

STATISTICS

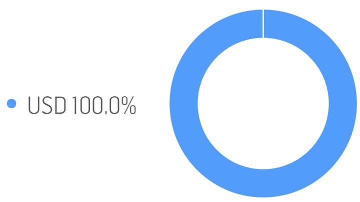
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.34%	0.88%	9.13%	36.46%	22.02%	287.23%
Performance (p.a.)						17.78%
Volatility (p.a.)	12.77%	20.00%	16.59%	15.09%	15.43%	20.22%
High	3920.73	3920.73	3920.73	3920.73	3920.73	3920.73
Low	3656.40	3488.45	3380.43	2680.40	3108.51	992.36
Sharpe Ratio*	10.33	-0.06	0.88	2.14	1.58	0.64
Max. Drawdown	-1.24%	-9.93%	-9.93%	-9.93%	-9.93%	-35.38%
VaR 95 \ 99				-25.1% \ -43.1%		-30.1% \ -59.8%
CVaR 95 \ 99				-34.5% \ -46.0%		-49.9% \ -88.0%

* 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).

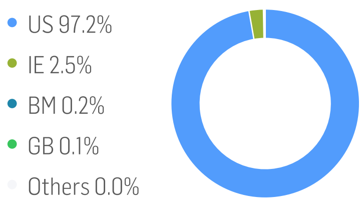
STATISTICS - GBS - Solactive GBS United States 1000 Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.61%	2.98%	10.75%	33.35%	20.00%	208.97%
Performance (p.a.)						14.61%
Volatility (p.a.)	10.28%	16.36%	13.68%	12.78%	12.82%	18.63%
High	6227.52	6227.52	6227.52	6227.52	6227.52	6227.52
Low	5900.82	5586.29	5350.55	4392.64	5039.33	1984.37
Sharpe Ratio*	8.72	0.48	1.33	2.27	1.69	0.52
Max. Drawdown	-1.06%	-8.49%	-8.49%	-8.49%	-8.49%	-34.56%
VaR 95 \ 99				-22.9% \ -34.7%		-27.5% \ -54.2%
CVaR 95 \ 99				-29.0% \ -42.7%		-46.4% \ -82.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	5.32%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.41%
NVIDIA CORP	NVDA UW Equity	US	USD	3.78%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	3.15%
APPLE INC	AAPL UW Equity	US	USD	2.92%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.37%
TESLA INC	TSLA UW Equity	US	USD	2.13%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	2.09%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.98%
META PLATFORMS INC	META UW Equity	US	USD	1.94%

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