

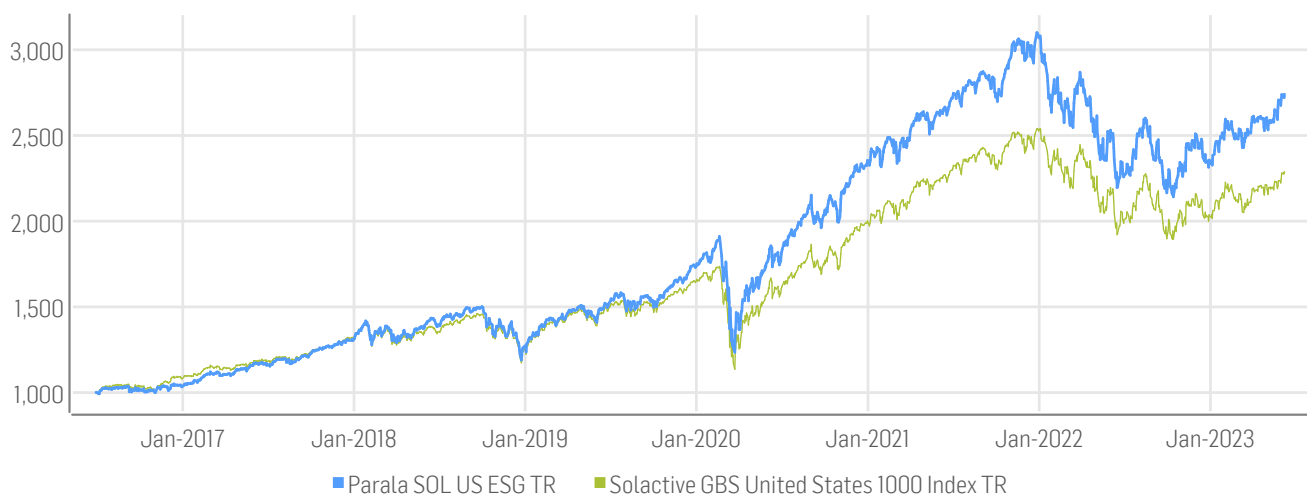
FACTSHEET - AS OF 08-Jun-2023

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	DE000SLOG4T9 / SLOG4T	Base Value / Base Date	1000 Points / 30.06.2016
Bloomberg / Reuters	SOLUESGT Index / .SOLUESGT	Last Price	2741.13
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	302		

STATISTICS

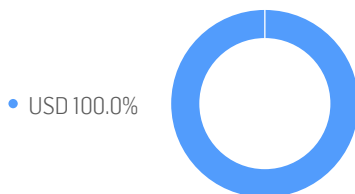
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.51%	12.83%	13.05%	21.52%	16.63%	174.11%
Performance (p.a.)						15.64%
Volatility (p.a.)	15.90%	15.71%	17.25%	22.21%	16.63%	21.16%
High	2741.13	2741.13	2741.13	2741.13	2741.13	3100.78
Low	2573.51	2429.44	2314.70	2141.93	2327.27	992.36
Sharpe Ratio*	6.95	3.70	1.35	0.76	2.23	0.50
Max. Drawdown	-2.18%	-3.24%	-6.63%	-17.67%	-6.41%	-35.38%
VaR 95 \ 99				-31.5% \ -62.4%		-31.9% \ -61.0%
CVaR 95 \ 99				-48.4% \ -70.6%		-52.9% \ -92.8%

* 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).

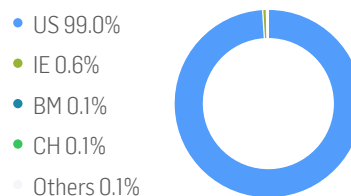
STATISTICS - GBS - Solactive GBS United States 1000 Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.62%	11.42%	10.02%	16.44%	12.67%	128.93%
Performance (p.a.)						12.68%
Volatility (p.a.)	11.78%	14.07%	15.90%	21.02%	15.24%	19.60%
High	4565.32	4565.32	4565.32	4565.32	4565.32	5065.69
Low	4353.80	4088.99	3989.09	3779.65	4019.34	1984.37
Sharpe Ratio*	5.79	3.56	1.03	0.55	1.72	0.39
Max. Drawdown	-1.91%	-2.57%	-7.94%	-16.74%	-7.94%	-34.56%
VaR 95 \ 99				-32.9% \ -55.5%		-29.5% \ -56.8%
CVaR 95 \ 99				-45.7% \ -67.8%		-49.5% \ -86.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 08-Jun-2023

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.15%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.23%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	3.37%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.03%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	2.63%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.46%
ELI LILLY & CO	LLY UN Equity	US	USD	2.40%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	2.22%
META PLATFORMS INC	META UW Equity	US	USD	2.13%
CHEVRON CORP	CVX UN Equity	US	USD	2.13%

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