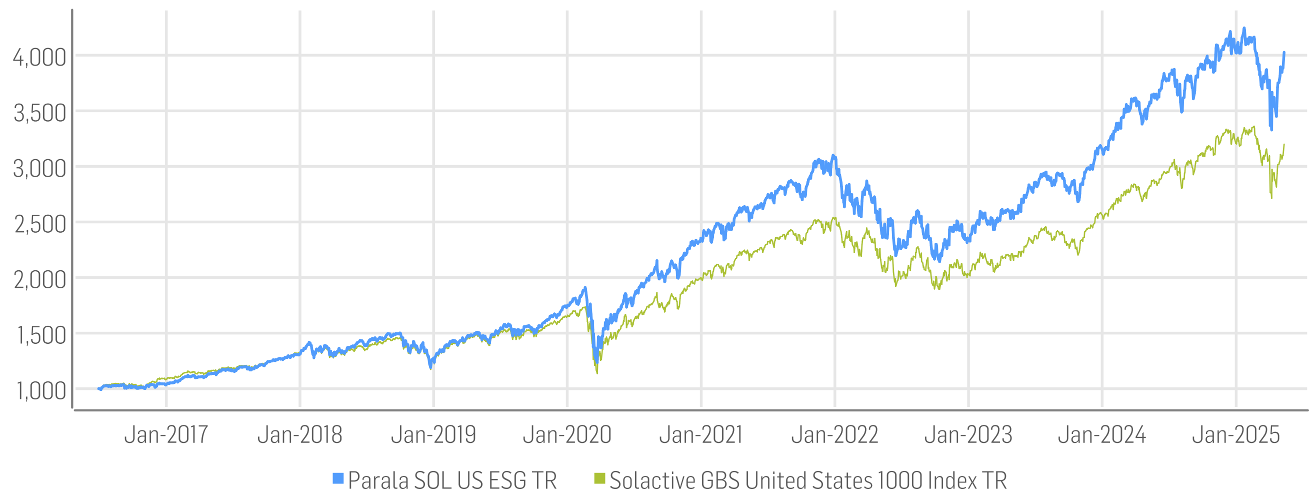
FACTSHEET - AS OF 12-May-2025
Parala SOL US ESG TR

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	4027.20
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	12.08%	-2.79%	-0.74%	10.87%	0.14%	302.72%
Performance (p.a.)						17.02%
Volatility (p.a.)	24.39%	34.54%	27.27%	22.48%	30.20%	20.60%
High	4027.20	4162.91	4245.92	4245.92	4245.92	4245.92
Low	3449.47	3327.48	3327.48	3327.48	3327.48	992.36
Sharpe Ratio*	12.16	-0.44	-0.21	0.30	-0.13	0.62
Max. Drawdown	-4.69%	-20.07%	-21.63%	-21.63%	-21.63%	-35.38%
VaR 95 \ 99				-37.8% \ -59.1%		-31.3% \ -59.8%
CVaR 95 \ 99				-54.4% \ -90.6%		-51.0% \ -88.3%

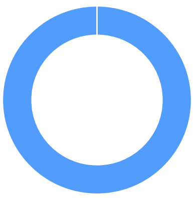
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	9.57%	-3.67%	-1.94%	11.54%	-0.23%	219.99%
Performance (p.a.)						14.02%
Volatility (p.a.)	21.84%	32.26%	24.83%	19.95%	27.87%	18.96%
High	6381.28	6703.58	6703.58	6703.58	6703.58	6703.58
Low	5613.61	5411.73	5411.73	5411.73	5411.73	1984.37
Sharpe Ratio*	9.16	-0.57	-0.33	0.37	-0.18	0.51
Max. Drawdown	-4.38%	-19.27%	-19.27%	-19.27%	-19.27%	-34.56%
VaR 95 \ 99				-30.8% \ -57.0%		-27.9% \ -55.3%
CVaR 95 \ 99				-48.8% \ -89.4%		-47.2% \ -83.0%

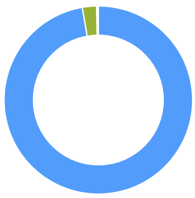
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 97.3%
- IE 2.4%
- GB 0.2%
- BM 0.1%
- Others 0.0%



TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	6.52%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.67%
NVIDIA CORP	NVDA UW Equity	US	USD	3.50%
TESLA INC	TSLA UW Equity	US	USD	2.71%
APPLE INC	AAPL UW Equity	US	USD	2.68%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.66%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	2.55%
NETFLIX INC	NFLX UW Equity	US	USD	2.49%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.25%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	2.16%

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