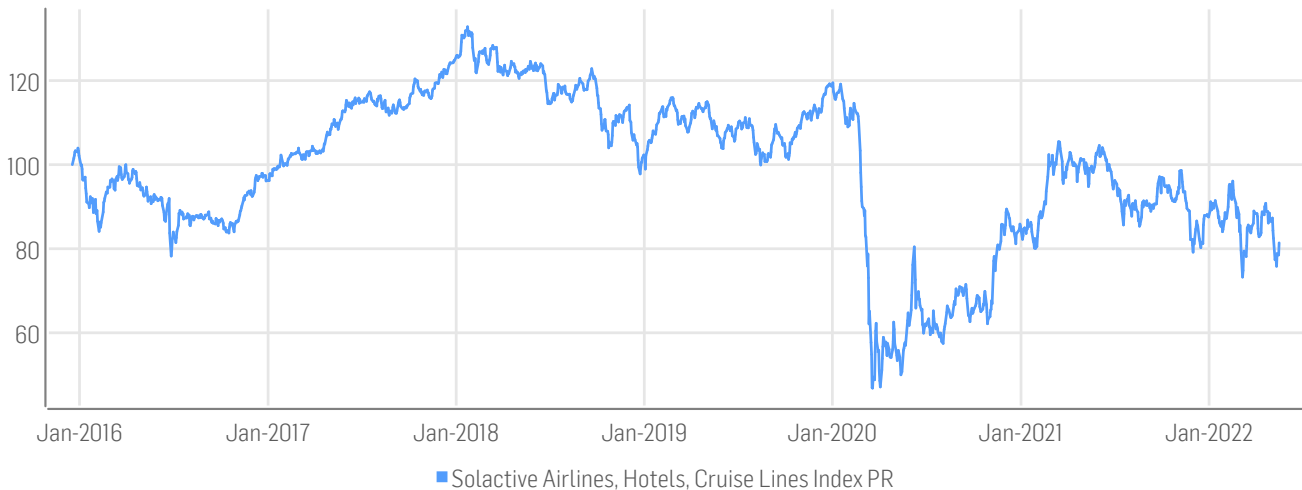


FACTSHEET - AS OF 17-May-2022

Solactive Airlines, Hotels, Cruise Lines Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC0K0 / SLOC0K	Base Value / Base Date	100 Points / 31.12.2015
Bloomberg / Reuters	/ .SOLAHCLP	Last Price	81.40
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2015
Index Members	61		

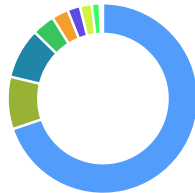
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.31%	-15.29%	-10.40%	-17.04%	-7.01%	-20.31%
Performance (p.a.)						-3.50%
Volatility (p.a.)	37.59%	40.59%	37.02%	30.58%	36.97%	29.22%
High	90.81	96.09	96.09	104.57	96.09	132.80
Low	75.83	73.25	73.25	73.25	73.25	46.84
Sharpe Ratio*	-1.76	-1.23	-0.56	-0.59	-0.50	-0.15
Max. Drawdown	-16.50%	-23.77%	-23.77%	-29.95%	-23.77%	-64.73%
VaR 95 \ 99				-44.7% \ -101.5%		-40.3% \ -91.1%
CVaR 95 \ 99				-73.3% \ -128.9%		-72.7% \ -143.6%

* 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).

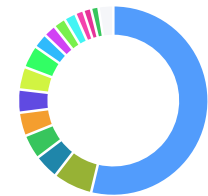
COMPOSITION BY CURRENCIES

• USD	69.80%
• GBP	8.90%
• EUR	8.57%
• JPY	3.88%
• HKD	2.81%
• SGD	2.14%
• KRW	2.02%
• AUD	1.34%
• BRL	0.28%
• CAD	0.27%



COMPOSITION BY COUNTRIES

• United States	53.77%
• United Kingdom	6.72%
• Liberia	4.22%
• Panama	4.20%
• Bermuda	4.03%
• Ireland	3.95%
• Cayman Islands	3.88%
• Japan	3.88%
• Germany	2.53%
• Singapore	2.14%
• France	2.09%
• South Korea	2.02%
• Spain	1.44%
• Australia	1.34%
• China	1.29%
• Others	2.51%



COMPOSITION BY CATEGORIES

• Hotel Companies	44.56%
• Airline Companies	43.42%
• Cruise Line Companies	12.03%



The categorization is based on the Factset Revere Business Industry Classification System (RBICS)

TOP COMPONENTS AS OF 17-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
VICI PROPERTIES INC	VICI UN Equity	US	USD	6.08%
HOST HOTELS & RESORTS INC	HST UW Equity	US	USD	5.30%
DELTA AIR LINES	DAL UN Equity	US	USD	5.05%
MARRIOTT INTERNATIONAL -CL A	MAR UW Equity	US	USD	4.96%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	4.56%
SOUTHWEST AIRLINES CO	LUV UN Equity	US	USD	4.52%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	4.40%
ROYAL CARIBBEAN CRUISES LTD	RCL UN Equity	LR	USD	4.22%
AMERICAN AIRLINES GROUP INC	AAL UW Equity	US	USD	4.14%
NORWEGIAN CRUISE LINE HOLDINGS LTD	NCLH UN Equity	BM	USD	4.03%
INTERCONTINENTAL HOTELS GROUP PLC	IHG LN Equity	GB	GBP	4.02%
RYANAIR HOLDINGS PLC	RYA ID Equity	IE	EUR	3.95%
CARNIVAL CORP	CCL UN Equity	PA	USD	3.78%
HUAZHU GROUP LTD	HTHT UW Equity	KY	USD	2.95%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	2.14%
ANA HOLDINGS INC	9202 JT Equity	JP	JPY	1.74%
DEUTSCHE LUFTHANSA AG	LHA GY Equity	DE	EUR	1.60%
ACCOR SA	AC FP Equity	FR	EUR	1.59%
KOREAN AIR LINES CO LTD ORD	003490 KP Equity	KR	KRW	1.47%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG LN Equity	ES	GBP	1.44%
JAPAN AIRLINES CO LTD	9201 JT Equity	JP	JPY	1.37%
WYNDHAM HOTELS & RESORTS INC	WH UN Equity	US	USD	1.37%
QANTAS AIRWAYS LTD ORD	QAN AT Equity	AU	AUD	1.34%
CHOICE HOTELS INTL INC	CHH UN Equity	US	USD	1.32%
WHITBREAD PLC	WTB LN Equity	GB	GBP	1.25%
CATHAY PACIFIC AIRWAYS LTD ORD	293 HK Equity	HK	HKD	1.22%
MARRIOTT VACATIONS WORLDWIDE CORPORATION	VAC UN Equity	US	USD	1.16%
ALASKA AIR GROUP	ALK UN Equity	US	USD	1.12%
HILTON GRAND VACATIONS INC	HGV UN Equity	US	USD	0.99%
RYMAN HOSPITALITY PROPERTIES	RHP UN Equity	US	USD	0.95%
TUI AG	TUII GY Equity	DE	EUR	0.92%
EASYJET PLC	EZJ LN Equity	GB	GBP	0.89%
PARK HOTELS & RESORTS INC	PK UN Equity	US	USD	0.83%
TRAVEL LEISURE CO	TNL UN Equity	US	USD	0.82%
HYATT HOTELS CORP	H UN Equity	US	USD	0.78%
WIZZ AIR HOLDINGS PLC	WIZZ LN Equity	JE	GBP	0.74%
APPLE HOSPITALITY REIT INC	APLE UN Equity	US	USD	0.72%
JOBY AVIATION INC	JOBY UN Equity	KY	USD	0.63%
JETBLUE AIRWAYS CORP	JBLU UW Equity	US	USD	0.61%
PEBBLEBROOK HOTEL TRUST	PEB UN Equity	US	USD	0.57%
JET2 PLC	JET2 LN Equity	GB	GBP	0.57%

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Company	Ticker	Country	Currency	Index Weight (%)
AIR CHINA LTD	753 HK Equity	CN	HKD	0.56%
HANJINKAL/D	180640 KP Equity	KR	KRW	0.55%
ALLEGiant TRAVEL CO	ALGT UW Equity	US	USD	0.51%
AIR FRANCE-KLM	AF FP Equity	FR	EUR	0.50%
SUNSTONE HOTEL INVESTORS INC	SHO UN Equity	US	USD	0.49%
JAPAN HOTEL REIT INVESTMENT	8985 JT Equity	JP	JPY	0.44%
RLJ LODGING TRUST	RLJ UN Equity	US	USD	0.43%
COPA HOLDINGS SA	CPA UN Equity	PA	USD	0.42%
SPIRIT AIRLINES INC	SAVE UN Equity	US	USD	0.42%
XENIA HOTELS & RESORTS INC	XHR UN Equity	US	USD	0.41%
CHINA SOUTHERN AIRLINES CO LTD	1055 HK Equity	CN	HKD	0.41%
DIAMONDROCK HOSPITALITY CO	DRH UN Equity	US	USD	0.41%
FRONTIER GROUP HOLDINGS INC	ULCC UW Equity	US	USD	0.39%
RESORTTRUST INC	4681 JT Equity	JP	JPY	0.32%
CHINA EASTERN AIRLINES CORP LTD	670 HK Equity	CN	HKD	0.32%
FOSUN TOURISM GROUP	1992 HK Equity	KY	HKD	0.30%
AZUL SA	AZUL4 BS Equity	BR	BRL	0.28%
AIR CANADA	AC CT Equity	CA	CAD	0.27%
SKYWEST INC	SKYW UW Equity	US	USD	0.26%
SERVICE PROPERTIES TRUST	SVC UW Equity	US	USD	0.21%

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