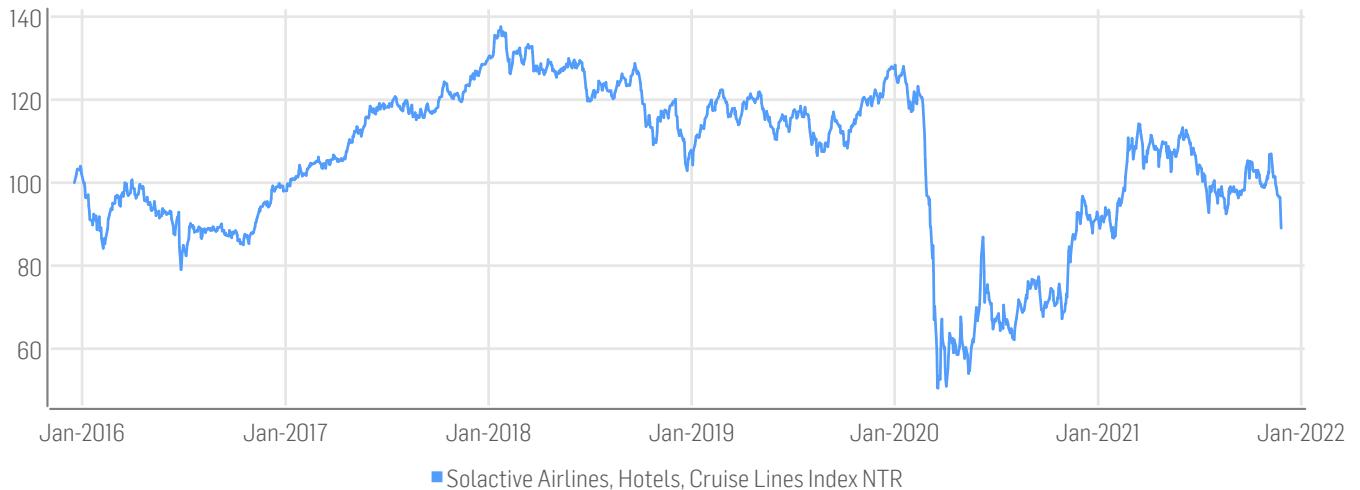


FACTSHEET - AS OF 26-Nov-2021

Solactive Airlines, Hotels, Cruise Lines Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

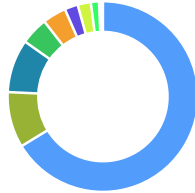
ISIN / WKN	DE000SLOC0L8 / SLOC0L	Base Value / Base Date	100 Points / 31.12.2015
Bloomberg / Reuters	SOLAHCLN Index / .SOLAHCLN	Last Price	89.06
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2015
Index Members	62		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.90%	-10.06%	-19.68%	-2.87%	-3.51%	-12.85%
Performance (p.a.)	-	-	-	-	-	-2.30%
Volatility (p.a.)	34.03%	25.25%	24.87%	25.85%	26.05%	28.62%
High	106.94	106.94	113.25	114.18	114.18	137.58
Low	89.06	89.06	89.06	86.66	86.66	50.50
Sharpe Ratio	-2.12	-1.39	-1.45	-0.13	-0.17	-0.10
Max. Drawdown	-16.72%	-16.72%	-21.36%	-22.00%	-22.00%	-63.29%
VaR 95 \ 99				-39.6% \ -58.9%		-39.6% \ -92.7%
CVaR 95 \ 99				-56.9% \ -97.8%		-71.3% \ -147.3%

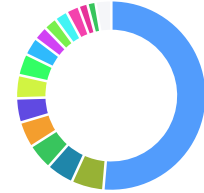
COMPOSITION BY CURRENCIES

• USD	66.30%
• GBP	9.46%
• EUR	9.03%
• JPY	4.68%
• HKD	4.02%
• SGD	2.26%
• KRW	2.23%
• AUD	1.38%
• CAD	0.37%
• BRL	0.29%



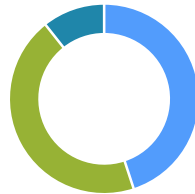
COMPOSITION BY COUNTRIES

• United States	51.35%
• United Kingdom	5.50%
• Japan	4.68%
• Bermuda	4.45%
• Ireland	4.43%
• Cayman Islands	4.13%
• Liberia	3.97%
• Panama	3.71%
• Spain	3.08%
• Germany	2.40%
• Singapore	2.26%
• South Korea	2.23%
• France	2.20%
• China	1.55%
• Australia	1.38%
• Others	2.68%



COMPOSITION BY CATEGORIES

• Hotel Companies	44.94%
• Airline Companies	44.40%
• Cruise Line Companies	10.66%



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

TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	6.12%
MARRIOTT INTERNATIONAL -CL A	MAR UW Equity	US	USD	5.81%
RYANAIR HOLDINGS PLC	RYA ID Equity	IE	EUR	4.43%
DELTA AIR LINES	DAL UN Equity	US	USD	4.36%
VICI PROPERTIES INC	VICI UN Equity	US	USD	4.31%
SOUTHWEST AIRLINES CO	LUV UN Equity	US	USD	4.27%
ROYAL CARIBBEAN CRUISES LTD	RCL UN Equity	LR	USD	3.97%
HUAZHU GROUP LTD	HTHT UW Equity	KY	USD	3.82%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	3.60%
AMERICAN AIRLINES GROUP INC	AAL UW Equity	US	USD	3.50%
NORWEGIAN CRUISE LINE HOLDINGS LTD	NCLH UN Equity	BM	USD	3.45%
CARNIVAL CORP	CCL UN Equity	PA	USD	3.24%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG LN Equity	ES	GBP	3.08%
HOST HOTELS & RESORTS INC	HST UW Equity	US	USD	2.39%
INTERCONTINENTAL HOTELS GROUP PLC	IHG LN Equity	GB	GBP	2.31%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	2.26%
ANA HOLDINGS INC	9202 JT Equity	JP	JPY	2.08%
JAPAN AIRLINES CO LTD	9201 JT Equity	JP	JPY	1.70%
CHOICE HOTELS INTL INC	CHH UN Equity	US	USD	1.65%
ACCOR SA	AC FP Equity	FR	EUR	1.64%
KOREAN AIR LINES CO LTD ORD	003490 KP Equity	KR	KRW	1.63%
WYNDHAM HOTELS & RESORTS INC	WH UN Equity	US	USD	1.58%
WHITBREAD PLC	WTB LN Equity	GB	GBP	1.57%
DEUTSCHE LUFTHANSA AG	LHA GY Equity	DE	EUR	1.51%
QANTAS AIRWAYS LTD ORD	QAN AT Equity	AU	AUD	1.38%
MARRIOTT VACATIONS WORLDWIDE CORPORATION	VAC UN Equity	US	USD	1.37%
ALASKA AIR GROUP	ALK UN Equity	US	USD	1.27%
MGM GROWTH PROPERTIES LLC-A	MGP UN Equity	US	USD	1.18%
CATHAY PACIFIC AIRWAYS LTD ORD	293 HK Equity	HK	HKD	1.15%
EASYJET PLC	EZJ LN Equity	GB	GBP	1.04%
RYMAN HOSPITALITY PROPERTIES	RHP UN Equity	US	USD	0.92%
TRAVEL LEISURE CO	TNL UN Equity	US	USD	0.89%
TUI AG	TUII GY Equity	DE	EUR	0.89%
JETBLUE AIRWAYS CORP	JBLU UW Equity	US	USD	0.89%
WIZZ AIR HOLDINGS PLC	WIZZ LN Equity	JE	GBP	0.88%
PARK HOTELS & RESORTS INC	PK UN Equity	US	USD	0.88%
HILTON GRAND VACATIONS INC	HGV UN Equity	US	USD	0.87%
APPLE HOSPITALITY REIT INC	APLE UN Equity	US	USD	0.70%
HYATT HOTELS CORP	H UN Equity	US	USD	0.66%
AIR CHINA LTD	753 HK Equity	CN	HKD	0.64%
ALLEGiant TRAVEL CO	ALGT UW Equity	US	USD	0.64%

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Company	Ticker	Country	Currency	Index Weight (%)
SHANGRI LA ASIA LTD ORD	69 HK Equity	BM	HKD	0.63%
HANJINKAL/D	180640 KP Equity	KR	KRW	0.60%
PEBBLEBROOK HOTEL TRUST	PEB UN Equity	US	USD	0.58%
JET2 PLC	JET2 LN Equity	GB	GBP	0.58%
AIR FRANCE-KLM	AF FP Equity	FR	EUR	0.56%
CHINA SOUTHERN AIRLINES CO LTD	1055 HK Equity	CN	HKD	0.52%
JAPAN HOTEL REIT INVESTMENT	8985 JT Equity	JP	JPY	0.51%
SUNSTONE HOTEL INVESTORS INC	SHO UN Equity	US	USD	0.50%
COPA HOLDINGS SA	CPA UN Equity	PA	USD	0.47%
SPIRIT AIRLINES INC.	SAVE UN Equity	US	USD	0.46%
RLJ LODGING TRUST	RLJ UN Equity	US	USD	0.43%
SKYWEST INC	SKYW UW Equity	US	USD	0.43%
DIAMONDROCK HOSPITALITY CO	DRH UN Equity	US	USD	0.39%
CHINA EASTERN AIRLINES CORP LTD	670 HK Equity	CN	HKD	0.39%
RESORTTRUST INC	4681 JT Equity	JP	JPY	0.38%
GREAT EAGLE HOLDINGS LTD ORD	41 HK Equity	BM	HKD	0.38%
XENIA HOTELS & RESORTS INC	XHR UN Equity	US	USD	0.37%
AIR CANADA	AC CT Equity	CA	CAD	0.37%
FOSUN TOURISM GROUP	1992 HK Equity	KY	HKD	0.31%
SERVICE PROPERTIES TRUST	SVC UW Equity	US	USD	0.31%
AZUL SA	AZUL4 BS Equity	BR	BRL	0.29%

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