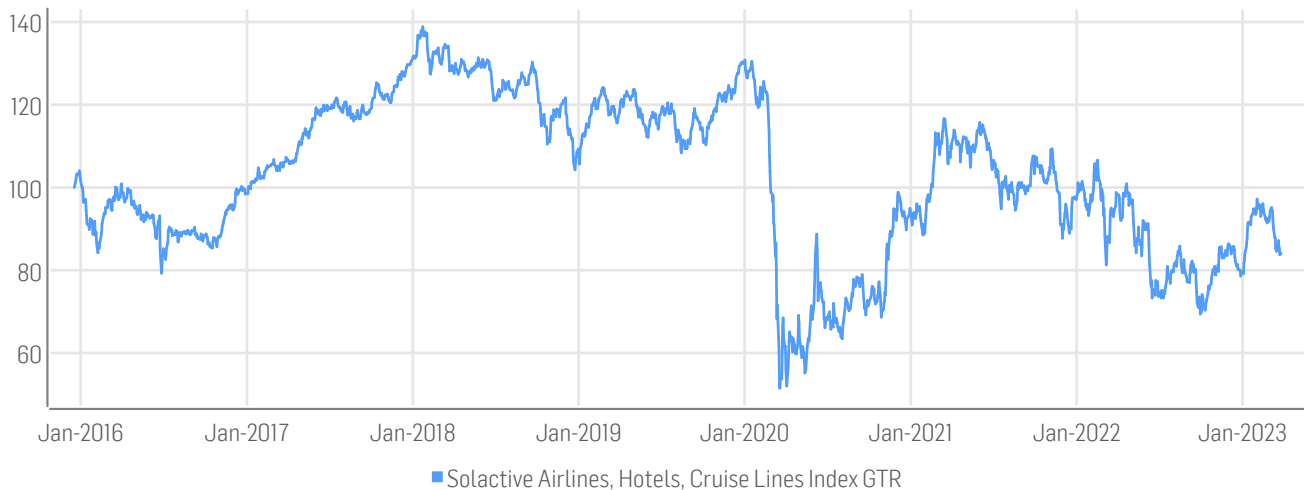


FACTSHEET - AS OF 27-Mar-2023

Solactive Airlines, Hotels, Cruise Lines Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCOM6 / SLOCOM	Base Value / Base Date	100 Points / 31.12.2015
Bloomberg / Reuters	/ .SOLAHCLT	Last Price	84.10
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	56		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.02%	5.15%	14.36%	-14.36%	5.83%	-17.73%
Performance (p.a.)						-2.66%
Volatility (p.a.)	24.66%	22.81%	24.22%	29.89%	22.95%	29.19%
High	95.14	97.18	97.18	100.89	97.18	138.84
Low	83.76	78.61	69.43	69.43	79.18	51.51
Sharpe Ratio*	-2.78	0.78	1.09	-0.65	0.96	-0.26
Max. Drawdown	-11.96%	-13.81%	-13.81%	-31.18%	-13.81%	-62.90%
VaR 95 \ 99				-50.8% \ -88.7%		-42.8% \ -91.2%
CVaR 95 \ 99				-68.5% \ -104.8%		-72.0% \ -138.7%

* 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).

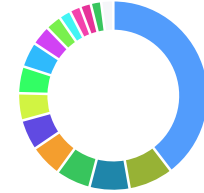
COMPOSITION B

• USD	57.40%
• EUR	13.87%
• GBP	10.21%
• JPY	6.84%
• SGD	4.31%
• HKD	3.69%
• KRW	1.89%
• AUD	1.79%



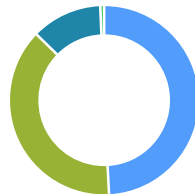
COMPOSITION BY COUNTRIES

• United States	39.58%
• United Kingdom	7.64%
• Japan	6.84%
• Germany	5.95%
• Cayman Islands	5.51%
• Ireland	5.21%
• Panama	4.67%
• Liberia	4.59%
• Singapore	4.31%
• Bermuda	3.39%
• France	2.71%
• China	2.03%
• South Korea	1.89%
• Spain	1.83%
• Australia	1.79%
• Others	2.06%



COMPOSITION BY CATEGORIES

• Airline Companies	49.17%
• Hotel Companies	38.11%
• Cruise Line Companies	12.05%
• No data	0.66%



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

TOP COMPONENTS AS OF 27-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE LUFTHANSA AG	LHA GY Equity	DE	EUR	5.29%
RYANAIR HOLDINGS PLC	RYA ID Equity	IE	EUR	5.21%
H WORLD GROUP LTD	HTHT UW Equity	KY	USD	5.17%
ROYAL CARIBBEAN CRUISES LTD	RCL UN Equity	LR	USD	4.59%
INTERCONTINENTAL HOTELS GROUP PLC	IHG LN Equity	GB	GBP	4.39%
MARRIOTT INTERNATIONAL -CL A	MAR UW Equity	US	USD	4.38%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	4.31%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	4.30%
DELTA AIR LINES	DAL UN Equity	US	USD	4.20%
ANA HOLDINGS INC	9202 JT Equity	JP	JPY	4.10%
CARNIVAL CORP	CCL UN Equity	PA	USD	4.07%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	3.92%
HOST HOTELS & RESORTS INC	HST UW Equity	US	USD	3.74%
SOUTHWEST AIRLINES CO	LUV UN Equity	US	USD	3.48%
NORWEGIAN CRUISE LINE HOLDINGS LTD	NCLH UN Equity	BM	USD	3.39%
AMERICAN AIRLINES GROUP INC	AAL UW Equity	US	USD	1.99%
JAPAN AIRLINES CO LTD	9201 JT Equity	JP	JPY	1.84%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG LN Equity	ES	GBP	1.83%
QANTAS AIRWAYS LTD ORD	QAN AT Equity	AU	AUD	1.79%
ACCOR SA	AC FP Equity	FR	EUR	1.77%
WHITBREAD PLC	WTB LN Equity	GB	GBP	1.55%
KOREAN AIR LINES CO LTD ORD	003490 KP Equity	KR	KRW	1.40%
CATHAY PACIFIC AIRWAYS LTD ORD	293 HK Equity	HK	HKD	1.32%
CHOICE HOTELS INTL INC	CHH UN Equity	US	USD	1.32%
WYNDHAM HOTELS & RESORTS INC	WH UN Equity	US	USD	1.25%
HYATT HOTELS CORP	H UN Equity	US	USD	1.10%
ALASKA AIR GROUP	ALK UN Equity	US	USD	1.09%
MARRIOTT VACATIONS WORLDWIDE CORPORATION	VAC UN Equity	US	USD	1.07%
HILTON GRAND VACATIONS INC	HGV UN Equity	US	USD	1.07%
RYMAN HOSPITALITY PROPERTIES	RHP UN Equity	US	USD	0.99%
EASYJET PLC	EZJ LN Equity	GB	GBP	0.97%
AIR FRANCE-KLM	AF FP Equity	FR	EUR	0.94%
AIR CHINA LTD	753 HK Equity	CN	HKD	0.88%
JET2 PLC	JET2 LN Equity	GB	GBP	0.74%
WIZZ AIR HOLDINGS PLC	WIZZ LN Equity	JE	GBP	0.73%
APPLE HOSPITALITY REIT INC	APLE UN Equity	US	USD	0.72%
CHINA SOUTHERN AIRLINES CO LTD	1055 HK Equity	CN	HKD	0.70%
TUI AG	TUII GY Equity	DE	EUR	0.66%
TRAVEL LEISURE CO	TNL UN Equity	US	USD	0.64%
COPA HOLDINGS SA	CPA UN Equity	PA	USD	0.60%
PARK HOTELS & RESORTS INC	PK UN Equity	US	USD	0.56%

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Company	Ticker	Country	Currency	Index Weight (%)
JAPAN HOTEL REIT INVESTMENT	8985 JT Equity	JP	JPY	0.52%
JETBLUE AIRWAYS CORP	JBLU UW Equity	US	USD	0.49%
HANJINKAL/D	180640 KP Equity	KR	KRW	0.48%
CHINA EASTERN AIRLINES CORP LTD	670 HK Equity	CN	HKD	0.44%
FRONTIER GROUP HOLDINGS INC	ULCC UW Equity	US	USD	0.42%
SUNSTONE HOTEL INVESTORS INC	SHO UN Equity	US	USD	0.42%
SPIRIT AIRLINES INC	SAVE UN Equity	US	USD	0.40%
RESORTTRUST INC	4681 JT Equity	JP	JPY	0.38%
PEBBLEBROOK HOTEL TRUST	PEB UN Equity	US	USD	0.38%
RLJ LODGING TRUST	RLJ UN Equity	US	USD	0.35%
DIAMONDROCK HOSPITALITY CO	DRH UN Equity	US	USD	0.34%
ALLEGiant TRAVEL CO	ALGT UW Equity	US	USD	0.34%
FOSUN TOURISM GROUP	1992 HK Equity	KY	HKD	0.34%
SERVICE PROPERTIES TRUST	SVC UW Equity	US	USD	0.34%
XENIA HOTELS & RESORTS INC	XHR UN Equity	US	USD	0.31%

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