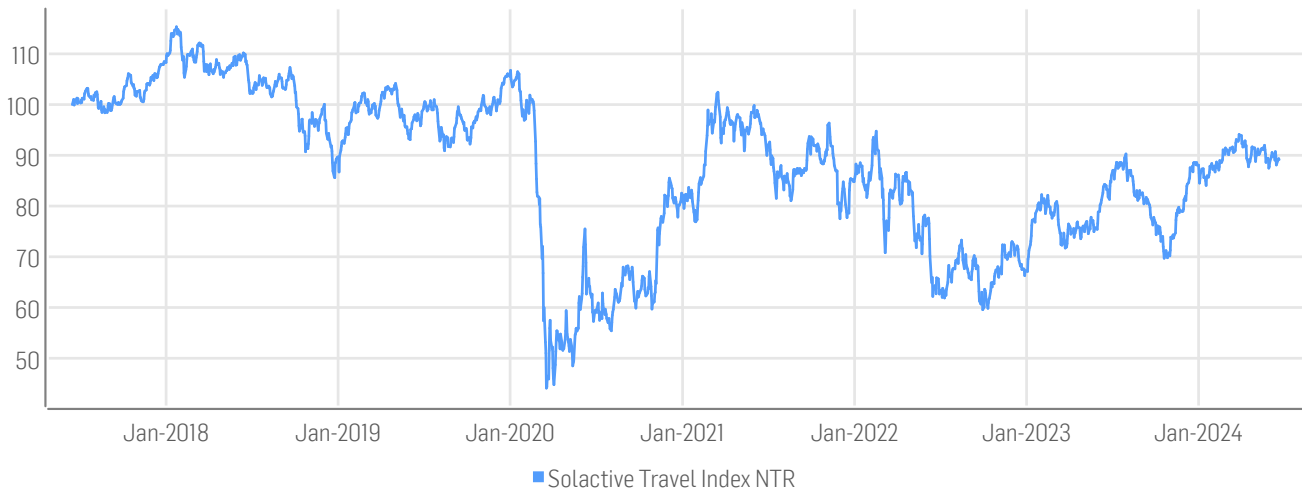


FACTSHEET - AS OF 20-Jun-2024

Solactive Travel Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHAY9 / SLOHAY	Base Value / Base Date	100.0 Points / 16.06.2017
Bloomberg / Reuters	SOLTRAVN Index / .SOLTRAVN	Last Price	89.15
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.06.2017
Index Members	65		

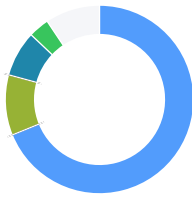
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.15%	-4.11%	0.65%	9.63%	1.23%	-10.85%
Performance (p.a.)						-1.62%
Volatility (p.a.)	16.26%	15.24%	14.82%	17.16%	15.03%	28.50%
High	91.11	94.12	94.12	94.12	94.12	115.34
Low	87.47	87.47	84.06	69.71	84.06	44.11
Sharpe Ratio*	-1.76	-1.38	-0.27	0.26	-0.18	-0.24
Max. Drawdown	-4.00%	-7.07%	-7.07%	-22.78%	-7.07%	-61.76%
VaR 95 \ 99				-29.5% \ -43.9%		-41.9% \ -80.0%
CVaR 95 \ 99				-36.2% \ -46.4%		-68.6% \ -131.0%

* 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).

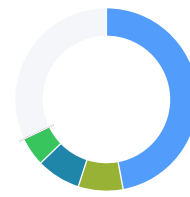
COMPOSITION BY CURRENCIES

- USD 68.9%
- GBP 10.4%
- EUR 7.8%
- JPY 3.6%
- Others 9.4%



COMPOSITION BY COUNTRIES

- US 47.1%
- GB 7.9%
- KY 7.8%
- LR 5.1%
- Others 32.1%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL CARIBBEAN CRUISES LTD	RCL UN Equity	LR	USD	5.10%
TRIP.COM GROUP LTD	TCOM UW Equity	KY	USD	5.01%
DELTA AIR LINES	DAL UN Equity	US	USD	4.89%
INTERCONTINENTAL HOTELS GROUP PLC	IHG LN Equity	GB	GBP	4.86%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	4.55%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	4.54%
NORWEGIAN CRUISE LINE HOLDINGS LTD	NCLH UN Equity	BM	USD	4.24%
MARRIOTT INTERNATIONAL -CL A	MAR UW Equity	US	USD	4.15%
AIRBNB INC	ABNB UW Equity	US	USD	4.08%
SOUTHWEST AIRLINES CO	LUV UN Equity	US	USD	4.05%

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