

FACTSHEET – September 21, 2023

Prime Airlines Index NTR

DESCRIPTION

The Prime Airlines index tracks the performance of US-listed companies that are engaged in the broader airlines industry ecosystem. Each index constituent must be classified as an Airline, as Aircraft Parts and Manufacturing company, or an Air Freight and Logistics company, as determined by Prime Indexes, based on the Index constituent issuer’s regulatory filings, industry classification, and other related material. Please visit www.PrimeIndexes.com to learn more.

HISTORICAL PERFORMANCE



FACTSHEET – September 21, 2023

Prime Airlines Index NTR

CHARACTERISTICS

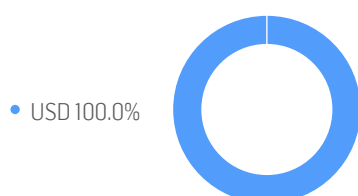
ISIN / WKN	DE000SLOHX08 / SLOHX0	Base Value / Base Date	100 Points / 19.12.2022
Bloomberg / Reuters	PJETSNTR Index/ .PJETSNTR	Last Price	108.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 19.12.2022
Index Members	22		

STATISTICS

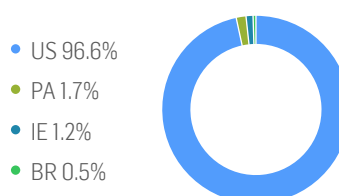
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.02%	-8.46%	2.06%		7.31%	8.68%
Performance (p.a.)						11.65%
Volatility (p.a.)	12.69%	14.77%	16.74%		18.16%	18.36%
High	118.61	128.75	128.75		128.75	128.75
Low	108.68	108.68	107.37		101.28	99.62
Sharpe Ratio*	-5.05	-2.40	-0.07		0.27	0.35
Max. Drawdown	-8.37%	-15.59%	-15.59%		-15.59%	-15.59%
VaR 95 \ 99						-27.2% \ -45.6%
CVaR 95 \ 99						-36.6% \ -51.7%

* 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 by Currencies



Composition by Countries



FACTSHEET – September 21, 2023

Prime Airlines Index NTR

COMPONENTS AS OF 21-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
FEDEX CORP	FDX UN Equity	US	USD	9.52%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	9.16%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	9.04%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	8.95%
BOEING CO/THE	BA UN Equity	US	USD	8.88%
DELTA AIR LINES	DAL UN Equity	US	USD	8.87%
RTX CORPORATION	RTX UN Equity	US	USD	8.85%
AMERICAN AIRLINES GROUP INC	AAL UW Equity	US	USD	8.40%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	6.96%
SOUTHWEST AIRLINES CO	LUV UN Equity	US	USD	5.64%
GENERAL DYNAMICS	GD UN Equity	US	USD	5.28%
JETBLUE AIRWAYS CORP	JBLU UW Equity	US	USD	2.33%
ALASKA AIR GROUP	ALK UN Equity	US	USD	1.82%
COPA HOLDINGS SA	CPA UN Equity	PA	USD	1.68%
RYANAIR HOLDINGS PLC	RYAAY UW Equity	IE	USD	1.20%
FORWARD AIR CORP	FWRD UW Equity	US	USD	0.77%
SPIRIT AIRLINES INC	SAVE UN Equity	US	USD	0.55%
ALLEGiant TRAVEL CO	ALGT UW Equity	US	USD	0.50%
SKYWEST INC	SKYW UW Equity	US	USD	0.50%
AZUL SA	AZUL UN Equity	BR	USD	0.49%
FRONTIER GROUP HOLDINGS INC	ULCC UW Equity	US	USD	0.30%
SUN COUNTRY AIRLINES HOLDINGS INC	SNCY UW Equity	US	USD	0.30%



FACTSHEET – September 21, 2023

Prime Airlines Index NTR

For more information, please visit www.PrimeIndexes.com.

This index is owned by Level ETF Ventures LLC ("LEV"). All rights reserved. Prime Indexes and this index specifically are trademarks of LEV. Redistribution, reproduction and/or photocopying in whole or in part are prohibited without written permission. This document does not constitute an offer of services in jurisdictions where LEV or its respective affiliates do not have the necessary licenses. All information provided by LEV is impersonal and not tailored to the needs of any person, entity or group of persons. LEV receives compensation in connection with licensing its indexes to third parties. Past performance of an index is not a guarantee of future results.

LEV does not sponsor, endorse, sell, promote or manage any investment fund or other investment vehicle that is offered by third parties and that seeks to provide an investment return based on the performance of any index. These materials have been prepared solely for informational purposes based upon information generally available to the public and from sources believed to be reliable.

THE CONTENT IS PROVIDED ON AN "AS IS" BASIS, LEV DISCLAIMS ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION.

Please visit www.PrimeIndexes.com for full disclaimers associated with the index and website.

