

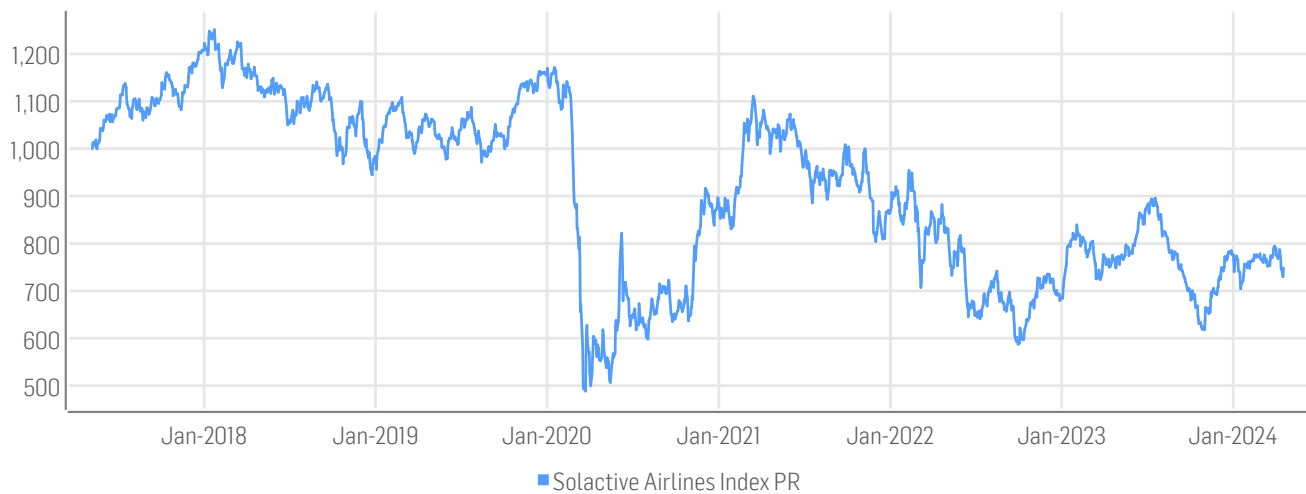
FACTSHEET - AS OF 17-Apr-2024

Solactive Airlines Index PR

DESCRIPTION

Representation of companies that have business operations in the airlines industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHXP	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLAIRP	Last Price	748.23
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 08.05.2017
Index Members	30		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.82%	4.36%	18.64%	-2.24%	-3.71%	-25.18%
Performance (p.a.)						-4.09%
Volatility (p.a.)	20.36%	16.62%	20.06%	19.00%	19.13%	27.51%
High	794.39	794.39	794.39	896.00	794.39	1251.17
Low	729.76	715.62	618.44	618.44	704.40	488.42
Sharpe Ratio*	-0.73	0.82	1.80	-0.40	-0.89	-0.34
Max. Drawdown	-8.14%	-8.14%	-10.27%	-30.98%	-9.35%	-60.96%
VaR 95 \ 99				-30.9% \ -47.7%		-39.2% \ -75.6%
CVaR 95 \ 99				-40.7% \ -52.9%		-65.5% \ -121.7%

* 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

- USD 44.4%
- GBP 12.9%
- EUR 10.8%
- JPY 8.7%
- Others 23.2%



COMPOSITION BY COUNTRIES

- US 39.9%
- JP 8.7%
- CA 7.1%
- IE 5.0%
- Others 39.3%



TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALASKA AIR GROUP	ALK UN Equity	US	USD	5.32%
DELTA AIR LINES	DAL UN Equity	US	USD	5.25%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	5.09%
RYANAIR HOLDINGS PLC	RYA ID Equity	IE	EUR	5.02%
SKYWEST INC	SKYW UW Equity	US	USD	4.86%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG LN Equity	ES	GBP	4.82%
EASYJET PLC	EZJ LN Equity	GB	GBP	4.59%
QANTAS AIRWAYS LTD ORD	QAN AT Equity	AU	AUD	4.53%
COPA HOLDINGS SA	CPA UN Equity	PA	USD	4.51%
SOUTHWEST AIRLINES CO	LUV UN Equity	US	USD	4.47%

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