

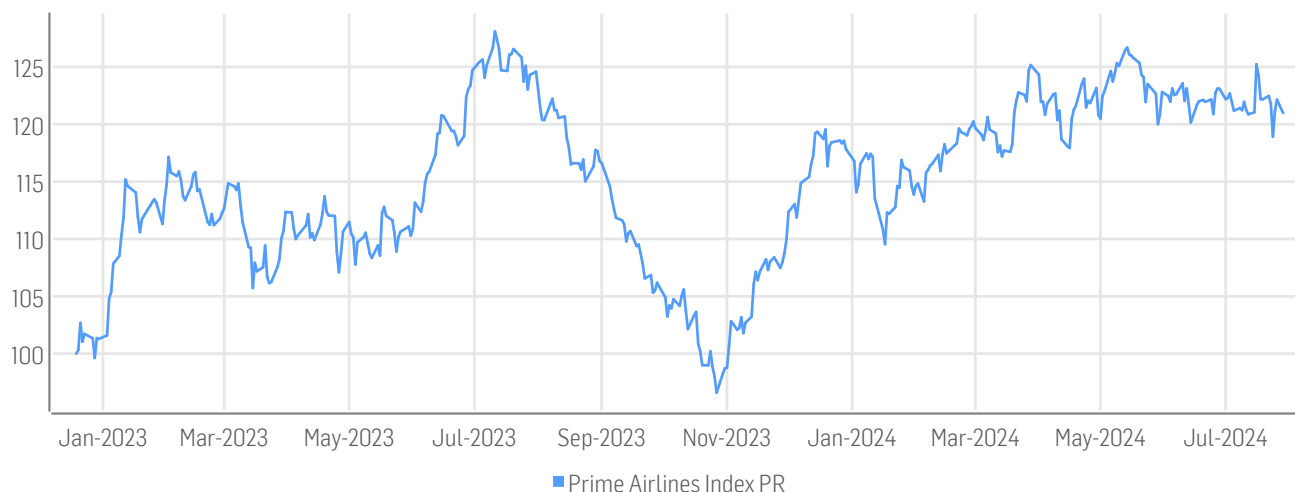
FACTSHEET – July 29, 2024

Prime Airlines Index PR

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



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CHARACTERISTICS

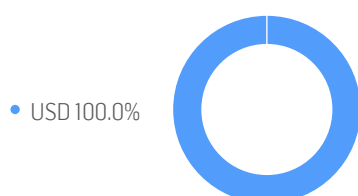
ISIN / WKN	DE000SLOHXZ8 / SLOHXZ	Base Value / Base Date	100 Points / 19.12.2022
Bloomberg / Reuters	/ .PJETS	Last Price	120.98
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 19.12.2022
Index Members	18		

STATISTICS

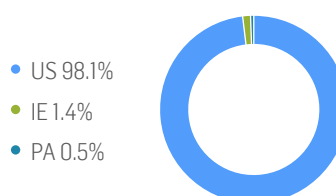
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.71%	0.14%	6.24%	0.51%	2.67%	20.98%
Performance (p.a.)						12.56%
Volatility (p.a.)	19.62%	16.62%	16.12%	16.95%	17.24%	17.88%
High	125.23	126.68	126.68	126.68	126.68	128.10
Low	118.92	118.92	113.27	96.59	109.54	96.59
Sharpe Ratio*	-1.24	-0.29	0.48	-0.29	-0.04	0.40
Max. Drawdown	-5.04%	-6.13%	-6.13%	-20.97%	-7.04%	-24.60%
VaR 95 \ 99				-28.1% \ -43.0%		-28.1% \ -43.0%
CVaR 95 \ 99				-36.8% \ -46.5%		-37.2% \ -47.6%

* 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



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COMPONENTS AS OF 29-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
RTX CORPORATION	RTX UN Equity	US	USD	10.12%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	9.70%
BOEING CO/THE	BA UN Equity	US	USD	9.38%
AMERICAN AIRLINES GROUP INC	AAL UW Equity	US	USD	8.96%
FEDEX CORP	FDX UN Equity	US	USD	8.88%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	8.87%
DELTA AIR LINES	DAL UN Equity	US	USD	8.64%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	8.53%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	8.05%
GENERAL DYNAMICS CORP	GD UN Equity	US	USD	6.68%
SOUTHWEST AIRLINES CO	LUV UN Equity	US	USD	5.69%
ALASKA AIR GROUP	ALK UN Equity	US	USD	1.78%
JETBLUE AIRWAYS CORP	JBLU UW Equity	US	USD	1.51%
RYANAIR HOLDINGS PLC	RYAAY UW Equity	IE	USD	1.35%
SKYWEST INC	SKYW UW Equity	US	USD	0.61%
COPA HOLDINGS SA	CPA UN Equity	PA	USD	0.55%
ALLEGiant TRAVEL CO	ALGT UW Equity	US	USD	0.49%
FRONTIER GROUP HOLDINGS INC	ULCC UW Equity	US	USD	0.22%





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