

FACTSHEET - AS OF 11-Nov-2021

Solactive LNG Index

DESCRIPTION

The Solactive LNG Index tracks the price movements in shares of the 20 largest listed companies which have significant business operations in the LNG sector. The index members are weighted according to market capitalization. The index is calculated as a total return index in EUR and adjusted semi-annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0LG7 / SLA0LG	Base Value / Base Date	100 Points / 20.05.2011
Bloomberg / Reuters	LNGI Index / .LNGI	Last Price	229.17
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 20.05.2011
Index Members	20		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.70%	9.96%	9.70%	30.33%	29.88%	131.58%
Performance (p.a.)	-	-	-	-	-	8.35%
Volatility (p.a.)	8.76%	9.76%	10.88%	12.84%	12.30%	15.40%
High	230.31	230.31	230.31	230.31	230.31	230.31
Low	225.35	204.42	202.13	172.71	175.71	90.26
Sharpe Ratio	2.66	4.88	1.95	2.44	2.92	0.57
Max. Drawdown	-1.89%	-2.31%	-8.21%	-8.21%	-8.21%	-39.94%
VaR 95 \ 99				-19.2% \ -33.6%		-21.4% \ -40.9%
CVaR 95 \ 99				-29.3% \ -40.5%		-36.4% \ -70.4%

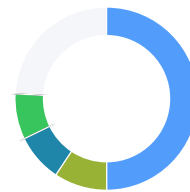
COMPOSITION BY CURRENCIES

- USD 50.0%
- EUR 18.4%
- AUD 8.4%
- INR 8.0%
- Others 15.2%



COMPOSITION BY COUNTRIES

- US 50.0%
- ES 9.4%
- AU 8.4%
- IT 8.1%
- Others 24.1%



TOP COMPONENTS AS OF 11-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
CONOCOPHILLIPS	COP UN Equity	US	USD	8.77%
CHENIERE ENERGY INC	LNG UA Equity	US	USD	8.57%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	8.49%
WILLIAMS COS INC	WMB UN Equity	US	USD	8.15%
ADANI TOTAL GAS LTD	ATGL IS Equity	IN	INR	8.01%
KINDER MORGAN INC	KMI UN Equity	US	USD	7.59%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	7.41%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	6.97%
SEMPRA ENERGY	SRE UN Equity	US	USD	6.54%
SNAM SPA	SRG IM Equity	IT	EUR	6.35%
WOODSIDE PETROLEUM LTD	WPL AT Equity	AU	AUD	5.07%
SANTOS LTD	STO AT Equity	AU	AUD	3.38%
TOKYO GAS CO LTD	9531 JT Equity	JP	JPY	2.53%
KUNLUN ENERGY CO LTD	135 HK Equity	BM	HKD	2.51%
OSAKA GAS CO LTD	9532 JT Equity	JP	JPY	2.21%

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