

# FACTSHEET - AS OF 01-Feb-2022

## Solactive Diabetes Total Return Index

### DESCRIPTION

The Solactive Diabetes Total Return Index reflects the price movements of international companies whose main business activities comprise the healing of and providing relief to diabetes patients. The companies must generate a significant proportion of their sales in the diabetes field or have products in the pipeline that will contribute a significant amount to sales in this field in the future.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000A0JZJM2 / A0JZJM	Base Value / Base Date	100 Points / 08.12.2006
Bloomberg / Reuters	SBOXDP Index / .SBOXDIAB	Last Price	783.78
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 08.12.2006
Index Members	19		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.17%	-14.71%	-6.49%	1.98%	-10.17%	684.33%
Performance (p.a.)						14.58%
Volatility (p.a.)	24.95%	21.95%	19.30%	17.35%	24.42%	23.16%
High	872.51	928.37	928.37	928.37	872.51	928.37
Low	725.50	725.50	725.50	709.22	725.50	43.41
Sharpe Ratio*	-2.90	-2.14	-0.63	0.15	-2.87	0.65
Max. Drawdown	-16.85%	-21.85%	-21.85%	-21.85%	-16.85%	-59.22%
VaR 95 \ 99				-31.2% \ -41.8%		-34.7% \ -67.1%
CVaR 95 \ 99				-38.3% \ -50.0%		-53.2% \ -88.0%

\* 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).

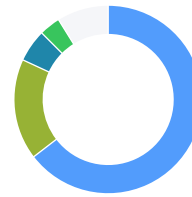
## COMPOSITION BY CURRENCIES

- USD 64.6%
- DKK 17.4%
- GBP 5.6%
- CAD 3.6%
- Others 8.9%



## COMPOSITION BY COUNTRIES

- US 64.6%
- DK 17.4%
- GB 5.6%
- CA 3.6%
- Others 8.9%



## TOP COMPONENTS AS OF 01-Feb-2022

Company	Ticker	Country	Currency	Index Weight (%)
ELI LILLY & CO	LLY UN Equity	US	USD	19.83%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	18.50%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	17.35%
SERNOVA CORP	SVA CV Equity	CA	CAD	3.63%
YPSOMED HOLDING AG	YPSN SE Equity	CH	CHF	3.22%
CONVATEC GROUP PLC	CTEC LN Equity	GB	GBP	3.05%
SENSEONICS HOLDINGS INC	SENS UA Equity	US	USD	3.01%
INSULET CORP	PODD UW Equity	US	USD	2.95%
KALVISTA PHARMACEUTICALS INC	KALV UQ Equity	US	USD	2.94%

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