

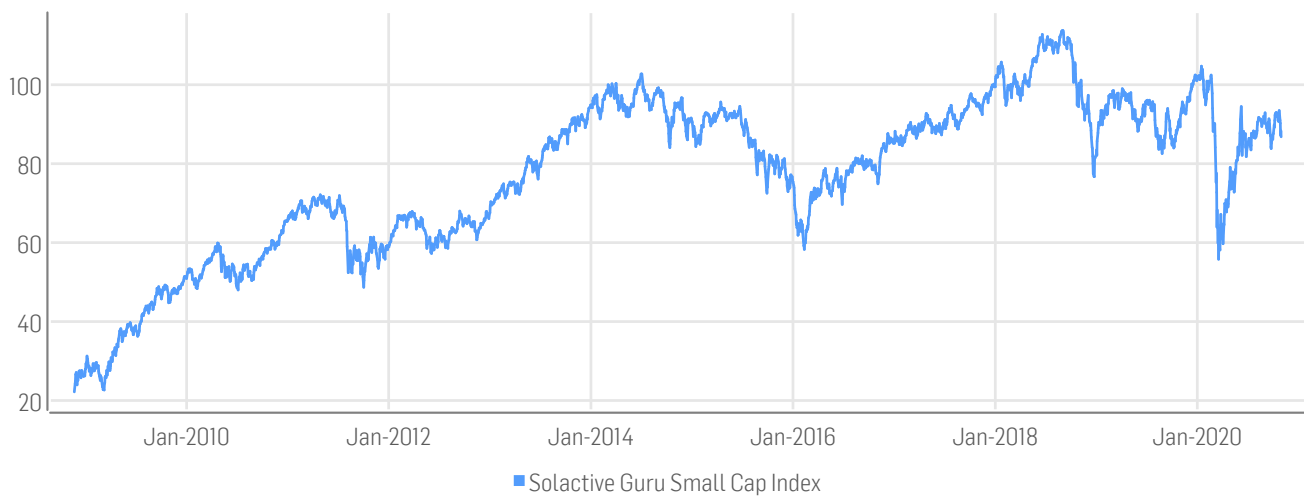
FACTSHEET - AS OF 30-Oct-2020

Solactive Guru Small Cap Index

DESCRIPTION

The Solactive Guru Small Cap Index tracks the price movements of the top small cap holdings of a select group of hedge funds based on the quarterly regulatory filings reported to the SEC. The Index is calculated as a total return index in USD and weighted equally. The Solactive Guru Small Cap Index is adjusted on a quarterly basis after the publication of the 13F filings.

HISTORICAL PERFORMANCE



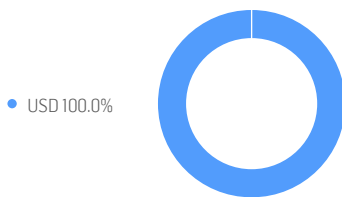
CHARACTERISTICS

ISIN / WKN	DE000SLA0FL9 / SLA0FL	Base Value / Base Date	- / 04.03.2014
Bloomberg / Reuters	GURX Index / .GURX	Last Price	86.81
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 04:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 04.03.2014
Index Members	100		

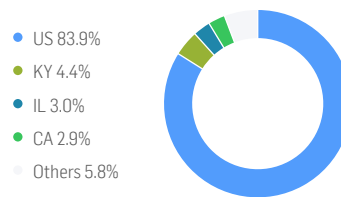
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.71%	0.05%	18.03%	-7.65%	-14.92%	-13.19%
Performance (p.a.)	-	-	-	-	-	-2.10%
Volatility (p.a.)	23.85%	21.89%	29.73%	41.86%	45.13%	23.92%
High	93.46	93.46	94.48	104.72	104.72	113.74
Low	86.20	83.83	72.80	55.79	55.79	55.79
Sharpe Ratio	0.37	-0.00	1.34	-0.19	-0.40	-0.10
Max. Drawdown	-7.12%	-9.76%	-13.43%	-46.72%	-46.72%	-50.95%
VaR 95 \ 99				-61.2% \ -184.6%		-36.6% \ -62.9%
CVaR 95 \ 99				-120.8% \ -207.3%		-59.9% \ -107.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
KODIAK SCIENCES INC	KOD UQ Equity	US	USD	2.03%
SCIENTIFIC GAMES CORP-A	SGMS UW Equity	US	USD	1.67%
BURNING ROCK BIOTECH LTD	BNR UQ Equity	US	USD	1.57%
CAPRI HOLDINGS LTD	CPRI UN Equity	VG	USD	1.40%
SLM CORP	SLM UW Equity	US	USD	1.34%
VIRTUSA CORP	VRTU UW Equity	US	USD	1.31%
CORCEPT THERAPEUTICS INC	CORT UR Equity	US	USD	1.28%
H&R BLOCK INC	HRB UN Equity	US	USD	1.24%
ZENTALIS PHARMACEUTICALS INC	ZNTL UQ Equity	US	USD	1.23%
ALLEGIAN TRAVEL CO	ALGT UW Equity	US	USD	1.21%
UMB FINANCIAL CORP	UMBF UW Equity	US	USD	1.20%
URBAN OUTFITTERS INC	URBN UW Equity	US	USD	1.19%
COLLIERS INTERNATIONAL GROUP INC	CIGI UW Equity	CA	USD	1.18%
SANDERSON FARMS INC	SAFM UW Equity	US	USD	1.17%
ELEMENT SOLUTIONS INC	ESI UN Equity	US	USD	1.16%

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The index is launched on 04-Mar-2014. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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