

FACTSHEET - 21.03.2018

Solactive Guru Index

DESCRIPTION

The Solactive Guru Index tracks the price movements of the top equity 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 Index is adjusted on a quarterly basis after the publication of the 13F filings.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA0HF7 / SLA0HF	Base Value / Base Date	100 Points / 25.05.2012
Bloomberg / Reuters	GURU Index / .GURU	Last Price	215.9223
Index Calculator	Solactive AG	52W High	224.74
Index Type	Strategy	52W Low	177.45
Index Currency	USD	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Members	77	History	Available daily back to 25.05.2012
Dividends	Reinvested (Total Return Index)		



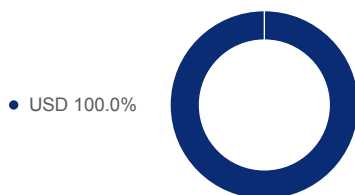
FACTSHEET - 21.03.2018

Solactive Guru Index

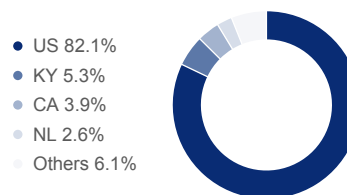
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.1%	3.4%	10.0%	21.2%	3.4%	115.9%
Performance (p.a.)	1.3%	14.5%	21.3%	21.5%	16.7%	14.1%
Volatility (p.a.)	12.8%	15.9%	12.1%	10.4%	16.7%	14.5%
High	220.17	224.74	224.74	224.74	224.74	224.74
Low	210.64	204.42	195.88	178.19	204.42	95.07
Sharpe Ratio	-0.04	0.77	1.57	1.81	0.84	0.79
Max. Drawdown	-3.3%	-9.0%	-9.0%	-9.0%	-9.0%	-30.3%
VaR 95 \ 99				-14.2%\-34.8%		-26.0%\-45.8%
CVaR 95 \ 99				-27.6%\-54.8%		-37.3%\-55.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF

Ticker	Currency	Country	Company	Weight
MU UW Equity	USD	US	MICRON TECHNOLOGY INC	1.81%
NRG UN Equity	USD	US	NRG ENERGY INC	1.54%
HLF UN Equity	USD	KY	HERBALIFE	1.50%
HRTX UR Equity	USD	US	HERON THERAPEUTICS INC	1.47%
NFLX UW Equity	USD	US	NETFLIX INC	1.45%
ABMD UW Equity	USD	US	ABIOMED INC	1.44%
ADBE UW Equity	USD	US	ADOBE SYSTEMS INC	1.44%
HES UN Equity	USD	US	HESS CORP	1.44%
GDDY UN Equity	USD	US	GODADDY INC	1.44%
EGN UN Equity	USD	US	ENERGEN CORP	1.43%
GDOT UN Equity	USD	US	GREEN DOT CORP	1.43%
DVMT UN Equity	USD	US	DELL TECHNOLOGIES INC	1.42%
ECA UN Equity	USD	CA	ENCANA CORP	1.41%
IAC UW Equity	USD	US	IAC INTERACTIVECORP	1.41%



FACTSHEET - 21.03.2018

Solactive Guru Index

For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

This info service is offered exclusively by Solactive AG, Guiollettstr. 54, D-60325 Frankfurt am Main, E-Mail indexing@solactive.com | Disclaimer: The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument. This document is for the information and use of professional advisers only. Remember, the information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. The information and opinions contained in this document have been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. Solactive AG and all other companies mentioned in this document will not be responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission. | © Solactive AG, 2013. All rights reserved.

