

FACTSHEET - AS OF 01-Dec-2021

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



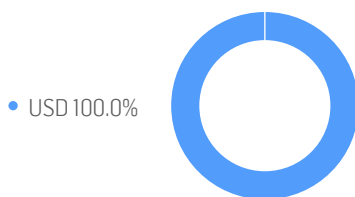
CHARACTERISTICS

ISIN / WKN	DE000SLA0HF7 / SLA0HF	Base Value / Base Date	100 Points / 25.05.2012
Bloomberg / Reuters	GURU Index / .GURU	Last Price	337.71
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Strategy	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 25.05.2012
Index Members	71		

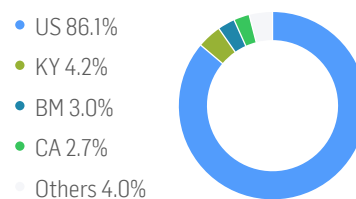
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.56%	-10.39%	-3.16%	6.17%	4.46%	237.71%
Performance (p.a.)	-	-	-	-	-	13.64%
Volatility (p.a.)	17.17%	16.01%	14.30%	15.75%	16.08%	17.93%
High	375.05	376.84	376.84	376.84	376.84	376.84
Low	337.71	337.71	337.71	316.37	318.90	95.07
Sharpe Ratio	-4.12	-2.25	-0.46	0.37	0.28	0.74
Max. Drawdown	-9.96%	-10.39%	-10.39%	-10.39%	-10.39%	-36.92%
VaR 95 \ 99				-28.9% \ -42.5%		-28.7% \ -49.8%
CVaR 95 \ 99				-38.8% \ -53.1%		-44.8% \ -78.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	1.70%
HOME DEPOT INC	HD UN Equity	US	USD	1.59%
ALBERTSONS COMPANIES INC	ACI UN Equity	US	USD	1.57%
PALO ALTO NETWORKS INC	PANW UN Equity	US	USD	1.57%
VISTRA CORP	VST UN Equity	US	USD	1.57%
LOWES COS INC	LOW UN Equity	US	USD	1.56%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	1.56%
JD.COM INC	JD UN Equity	KY	USD	1.55%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	1.53%
ADOBE INC	ADBE UN Equity	US	USD	1.53%
SHERWIN-WILLIAMS CO	SHW UN Equity	US	USD	1.52%
AMAZON.COM INC	AMZN UN Equity	US	USD	1.51%
MICROSOFT CORP	MSFT UN Equity	US	USD	1.51%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	1.49%
S&P GLOBAL INC	SPGI UN Equity	US	USD	1.49%

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The index is launched on 25-May-2012. 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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