

# FACTSHEET - 13.12.2017

## 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	205.0113
Index Calculator	Solactive AG	52W High	205.07
Index Type	Strategy	52W Low	168.18
Index Currency	USD	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Members	64	History	Available daily back to 25.05.2012
Dividends	Reinvested (Total Return Index)		



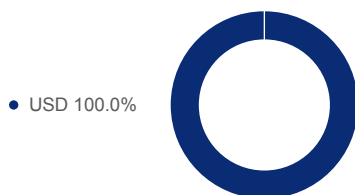
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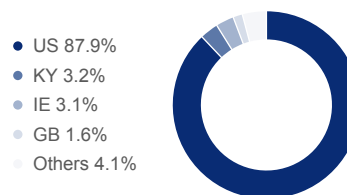
### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.5%	5.4%	9.8%	20.9%	21.9%	105.0%
Performance (p.a.)	35.0%	23.8%	20.8%	21.2%	23.2%	13.8%
Volatility (p.a.)	6.6%	5.8%	7.3%	8.0%	8.1%	14.5%
High	205.07	205.07	205.07	205.07	205.07	205.07
Low	199.07	194.51	186.79	168.18	168.18	95.07
Sharpe Ratio	5.07	3.80	2.60	2.39	2.62	0.81
Max. Drawdown	-1.6%	-1.6%	-2.7%	-2.9%	-2.9%	-30.3%
VaR 95 \ 99				-11.4%\-26.7%		-26.0%\-45.1%
CVaR 95 \ 99				-17.9%\-29.9%		-36.8%\-54.4%

### Composition by Currencies



### Composition by Countries



### TOP COMPONENTS AS OF

Ticker	Currency	Country	Company	Weight
VIAB UN Equity	USD	US	VIACOM INC-CLASS B	1.83%
HCA UN Equity	USD	US	HCA HEALTHCARE INC	1.79%
MTZ UN Equity	USD	US	MASTEC INC	1.79%
GRUB UN Equity	USD	US	GRUBHUB INC	1.73%
CTL UN Equity	USD	US	CENTURYLINK INC	1.73%
HD UN Equity	USD	US	HOME DEPOT INC	1.70%
UAL UN Equity	USD	US	UNITED CONTINENTAL HOLDINGS	1.68%
DAL UN Equity	USD	US	DELTA AIR LINES	1.66%
BWLD UN Equity	USD	US	BUFFALO WILD WINGS INC	1.66%
BRK/B UN Equity	USD	US	BERKSHIRE HATHAWAY INC-CL B	1.66%
HLF UN Equity	USD	KY	HERBALIFE	1.66%
CFG UN Equity	USD	US	CITIZENS FINANCIAL GROUP INC	1.66%
JPM UN Equity	USD	US	JPMORGAN CHASE & CO	1.64%
CIT UN Equity	USD	US	CIT GROUP INC	1.64%



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For more information, please visit [www.solactive.com](http://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.

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