

# FACTSHEET – 20.07.2018

## 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	226.92
Index Calculator	Solactive AG	52W High	228.27
Index Type	Strategy	52W Low	188.81
Index Currency	USD	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Members	66	History	Available daily back to 25.05.2012
Dividends	Reinvested (Total Return Index)		

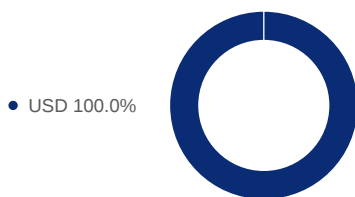
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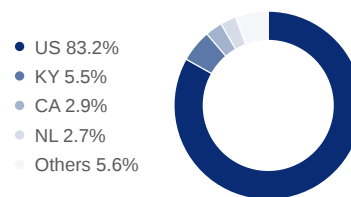
### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.4%	5.9%	3.1%	17.6%	8.7%	126.9%
Performance (p.a.)	-5.0%	26.1%	6.4%	17.9%	16.4%	14.2%
Volatility (p.a.)	10.8%	9.7%	15.4%	12.1%	14.9%	14.5%
High	228.27	228.27	228.27	228.27	228.27	228.27
Low	221.89	208.97	204.42	188.81	204.42	95.07
Sharpe Ratio	-0.66	2.44	0.25	1.24	0.91	0.79
Max. Drawdown	-2.8%	-2.8%	-9.0%	-9.0%	-9.0%	-30.3%
VaR 95 \ 99				-20.2% \ -36.3%		-26.0% \ -45.1%
CVaR 95 \ 99				-34.4% \ -54.8%		-37.1% \ -54.4%

### Composition by Currencies



### Composition by Countries



### TOP COMPONENTS AS OF 20.07.2018

Ticker	Currency	Country	Company	Weight
HRTX UR Equity	USD	US	HERON THERAPEUTICS INC	1.78%
FOX UW Equity	USD	US	TWENTY-FIRST CENTURY FOX INC	1.77%
UAL UN Equity	USD	US	UNITED CONTINENTAL HOLDINGS	1.70%
QSR UN Equity	USD	CA	RESTAURANT BRANDS INTERNATIONAL INC	1.70%
FB UW Equity	USD	US	FACEBOOK INC	1.68%
NAV UN Equity	USD	US	NAVISTAR INTERNATIONAL CORP	1.65%
GDDY UN Equity	USD	US	GODADDY INC	1.64%
EGN UN Equity	USD	US	ENERGEN CORP	1.64%
ABMD UW Equity	USD	US	ABIOMED INC	1.62%
ACGL UW Equity	USD	BM	ARCH CAPITAL GROUP LTD	1.62%
GOOGL UW Equity	USD	US	ALPHABET INC A-SHARES	1.62%
LKQ UW Equity	USD	US	LKQ CORP	1.61%
VSAT UW Equity	USD	US	VIASAT INC	1.61%
NBIX UW Equity	USD	US	NEUROCRINE BIOSCIENCES INC	1.61%
NFLX UW Equity	USD	US	NETFLIX INC	1.61%

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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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