

FACTSHEET – 6/30/2021

Trendrating Europe - TREULC Index

DESCRIPTION

The TRENDRATING EUROPE price index has the objective to outperform the widely accepted benchmark for European large-cap stocks. The index selects 30 stocks from the universe of the 600 largest cap stocks in the European market that best satisfy the quality and consistency of medium-term price trends according to the models of Trendrating. The index can be rebalanced at the end of each month.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Performance	23.84%	16.98%	30.24%	-12.29%	42.29%	6.19%	34.96%	1.82%	38.71%	26.60%	-13.82%

CHARACTERISTICS

ISIN / WKN	DE000SLOC2K6 / SLOC2K	Base Value / Base Date	100 Points / 31.03.2011
RIC	TREULC Index/ .TREULC	Last Price	519.91
Index Calculator	Solactive AG	52W High	532.68
Index Type	Price Return	52W Low	324.68
Index Currency	EUR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Members	30	History	Available daily back to 31.03.2011
Dividends	Not included		

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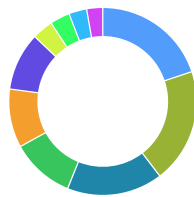
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STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	8.71%	23.84%	16.98%	30.24%	-12.29%	42.29%	6.19%	34.96%	1.82%	38.71%	26.60%	-13.82%	419.91%
Performance (p.a.)	-	23.85%	16.94%	30.26%	-12.30%	42.32%	6.18%	34.98%	1.82%	38.74%	26.53%	-17.93%	17.45%
Volatility (p.a.)	14.98%	15.72%	26.38%	9.57%	15.85%	11.32%	14.01%	17.26%	15.99%	11.66%	10.40%	18.10%	15.75%
High	532.68	532.68	419.84	361.35	334.74	315.17	225.24	207.97	173.99	151.65	109.27	104.46	532.68
Low	477.41	419.84	249.82	275.58	269.31	221.96	176.77	151.72	139.68	108.92	86.62	80.20	80.20
Sharpe Ratio	2.73	1.55	0.66	3.22	-0.74	3.79	0.48	2.06	0.15	3.37	2.60	-0.96	1.14
Max. Drawdown	-3.96%	-7.34%	-37.06%	-3.88%	-19.55%	-4.70%	-14.99%	-12.84%	-19.72%	-7.41%	-6.11%	-23.22%	-37.06%

COMPOSITION BY SECTORS

• Non-Energy Materials	19.86%
• Industrials	19.74%
• Consumer Cyclicals	16.50%
• Technology	10.93%
• Healthcare	10.08%
• Finance	10.00%
• Consumer Non-Cyclicals	3.60%
• Business Services	3.43%
• Consumer Services	3.08%
• Utilities	2.76%



COMPOSITION BY COUNTRIES

• DE	20.8%
• NL	20.6%
• FR	13.6%
• BE	10.4%
• Others	34.6%



TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
SESA SPA	SES IM Equity	Technology
FLUIDRA SA	FDR SQ Equity	Consumer Cyclicals
LABORATORIOS FARMACEUTICOS R	ROVI SQ Equity	Healthcare
ASM INTERNATIONAL NV	ASM NA Equity	Technology
LOTUS BAKERIES	LOTB BB Equity	Consumer Non-Cyclicals

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