

# FACTSHEET – 6/30/2021

## Trendrating Europe Value - TREUV Index

### DESCRIPTION

The TRENDRATING EUROPE VALUE 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 800 largest cap stocks in the European market that best combine the best value ratios with the trend validation metrics 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	15.91%	4.08%	26.83%	-14.90%	28.59%	1.41%	19.54%	8.68%	29.10%	17.74%	-7.20%

### CHARACTERISTICS

ISIN / WKN	DE000SLOC2L4 / SLOC2L	Base Value / Base Date	100 Points / 31.03.2011
RIC	TREUV Index/ .TREUV	Last Price	311.12
Index Calculator	Solactive AG	52W High	320.99
Index Type	Price Return	52W Low	236.08
Index Currency	EUR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Members	31	History	Available daily back to 31.03.2011
Dividends	Not included		

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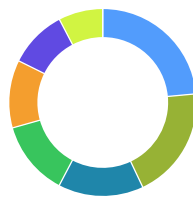
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### STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	7.06%	15.91%	4.08%	26.83%	-14.90%	28.59%	1.41%	19.54%	8.68%	29.10%	17.74%	-7.20%	211.12%
Performance (p.a.)	-	15.92%	4.07%	26.85%	-14.91%	28.61%	1.41%	19.55%	8.68%	29.13%	17.70%	-9.45%	11.71%
Volatility (p.a.)	15.47%	15.71%	23.23%	10.16%	17.66%	11.44%	16.62%	15.46%	14.95%	12.14%	10.95%	20.25%	15.70%
High	320.99	320.99	278.00	259.44	263.64	243.94	195.36	183.95	156.26	141.09	110.67	107.18	320.99
Low	290.59	265.68	182.89	202.11	198.68	186.23	155.58	151.00	131.98	109.26	91.92	86.53	86.53
Sharpe Ratio	2.10	1.05	0.20	2.70	-0.81	2.55	0.12	1.30	0.62	2.45	1.67	-0.44	0.78
Max. Drawdown	-5.18%	-7.73%	-34.21%	-4.46%	-24.64%	-5.49%	-15.10%	-10.53%	-15.54%	-10.26%	-7.22%	-19.27%	-34.21%

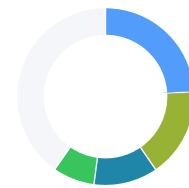
### COMPOSITION BY SECTORS

• Industrials	23.53%
• Consumer Services	19.44%
• Non-Energy Materials	14.72%
• Finance	12.93%
• Consumer Non-Cyclicals	11.69%
• Consumer Cyclical	10.03%
• Technology	7.64%
• Utilities	0.02%



### COMPOSITION BY COUNTRIES

• GB	24.1%
• DE	16.3%
• CH	11.7%
• DK	7.6%
• Others	40.3%



### TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
HAPAG-LLOYD AG	HLAG GY Equity	Industrials
LA FRANCAISE DES JEUX SAEM	FDJ FP Equity	Consumer Services
HELLOFRESH SE	HFG GY Equity	Consumer Non-Cyclicals
SIG COMBIBLOC GROUP AG	SIGN SE Equity	Non-Energy Materials
INTERROLL HOLDING AG	INRN SE Equity	Industrials

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