

# FACTSHEET – 6/30/2021

## Trendrating Europe Growth - TREUG Index

### DESCRIPTION

The TRENDRATING EUROPE GROWTH 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 superior growth in sales and earnings 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	21.10%	30.37%	37.25%	-14.40%	13.59%	2.46%	41.26%	15.45%	40.64%	25.49%	-6.06%

### CHARACTERISTICS

ISIN / WKN	DE000SLOC2M2 / SLOC2M	Base Value / Base Date	100 Points / 31.03.2011
RIC	TREUG Index/ .TREUG	Last Price	583.75
Index Calculator	Solactive AG	52W High	586.26
Index Type	Price Return	52W Low	369.02
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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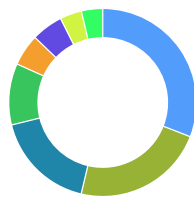
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### STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	12.82%	21.10%	30.37%	37.25%	-14.40%	13.59%	2.46%	41.26%	15.45%	40.64%	25.49%	-6.06%	483.75%
Performance (p.a.)	-	21.12%	30.30%	37.28%	-14.40%	13.60%	2.45%	41.29%	15.46%	40.67%	25.44%	-7.97%	18.78%
Volatility (p.a.)	15.88%	17.44%	27.36%	10.82%	14.49%	9.01%	18.42%	18.24%	14.33%	13.82%	14.13%	20.27%	16.81%
High	586.26	586.26	482.02	372.24	342.35	322.00	277.68	271.58	191.63	165.80	118.87	105.23	586.26
Low	516.66	472.77	253.10	268.80	262.57	274.65	225.75	189.63	159.08	117.89	94.12	85.48	85.48
Sharpe Ratio	4.01	1.24	1.13	3.50	-0.96	1.57	0.16	2.29	1.12	2.98	1.84	-0.37	1.15
Max. Drawdown	-7.28%	-11.82%	-38.02%	-5.05%	-23.30%	-3.96%	-16.56%	-12.24%	-13.79%	-10.16%	-7.92%	-18.77%	-38.02%

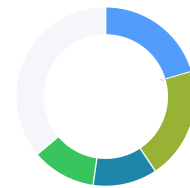
### COMPOSITION BY SECTORS

Healthcare	30.94%
Technology	22.75%
Finance	17.46%
Consumer Services	10.56%
Utilities	5.45%
Non-Energy Materials	5.43%
Industrials	3.74%
Consumer Non-Cyclicals	3.67%



### COMPOSITION BY COUNTRIES

CH	20.4%
DE	20.2%
NL	11.6%
FR	11.6%
Others	36.2%



### TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
SARTORIUS STEDIM BIOTECH SA	DIM FP Equity	Healthcare
CVS GROUP PLC	CVSG LN Equity	Healthcare
ADYEN NV	ADYEN NA Equity	Finance
LA FRANCAISE DES JEUX SAEM	FDJ FP Equity	Consumer Services
ASML HOLDING NV	ASML NA Equity	Technology

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