

FACTSHEET – 6/30/2021

Trendrating US - TRUS Index

DESCRIPTION

The TRENDRATING US price index has the objective to outperform the widely accepted benchmark for US large-cap stocks. The index selects 30 stocks from the universe of the 500 largest cap stocks in the US 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	19.63%	47.12%	30.45%	3.62%	26.95%	22.44%	5.84%	5.62%	50.70%	16.39%	-7.43%

CHARACTERISTICS

ISIN / WKN	DE000SLOC2N0 / SLOC2N	Base Value / Base Date	100 Points / 31.03.2011
RIC	TRUS Index/ .TRUS	Last Price	671.10
Index Calculator	Solactive AG	52W High	680.91
Index Type	Price Return	52W Low	401.35
Index Currency	USD	Calculation	End of day
Index Members	30	History	Available daily back to 31.03.2011
Dividends	Not included		

FACTSHEET – 6/30/2021

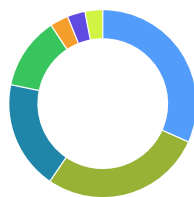
Trendrating US - TRUS Index

STATISTICS

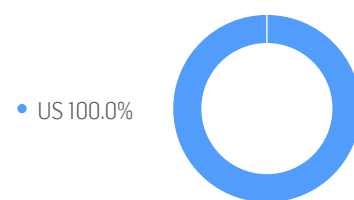
	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	7.96%	19.63%	47.12%	30.45%	3.62%	26.95%	22.44%	5.84%	5.62%	50.70%	16.39%	-7.43%	571.10%
Performance (p.a.)	-	19.64%	47.00%	30.48%	3.62%	26.97%	22.39%	5.84%	5.62%	50.74%	16.35%	-9.75%	20.41%
Volatility (p.a.)	20.27%	26.55%	39.99%	17.09%	24.00%	13.60%	16.79%	18.46%	18.38%	17.84%	17.80%	32.62%	22.95%
High	675.62	680.91	586.98	407.26	376.72	284.55	228.11	198.82	180.60	162.92	108.62	104.44	680.91
Low	596.63	553.36	258.05	282.43	274.69	222.21	158.21	167.27	148.67	107.74	89.69	79.15	79.15
Sharpe Ratio	1.79	0.73	1.17	1.78	0.14	1.97	1.32	0.31	0.30	2.84	0.91	-0.30	0.88
Max. Drawdown	-6.94%	-12.60%	-36.24%	-9.79%	-27.08%	-5.06%	-12.83%	-14.01%	-17.68%	-6.49%	-13.82%	-24.21%	-36.64%

COMPOSITION BY SECTORS

Technology	31.68%
Healthcare	27.83%
Consumer Cyclical	18.72%
Finance	12.49%
Industrials	3.17%
Consumer Non-Cyclical	3.06%
Non-Energy Materials	3.05%



COMPOSITION BY COUNTRIES



TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
CLOUDFLARE INC - CLASS A	NET UN Equity	Technology
MODERNA INC	MRNA UW Equity	Healthcare
HUBSPOT INC	HUBS UN Equity	Technology
MSCI INC	MSCI UN Equity	Technology
IOX GENOMICS INC	TXG UW Equity	Healthcare

FACTSHEET – 6/30/2021

Trendrating US - TRUS Index

DISCLAIMER

© Solactive AG, 2021. All rights reserved.


The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.