

# FACTSHEET – 6/30/2021

## Trendrating US Value - TRUSV Index

### DESCRIPTION

The TRENDRATING US VALUE 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 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	24.75%	17.71%	30.34%	-3.54%	34.98%	22.15%	6.00%	16.81%	35.43%	8.21%	3.51%

### CHARACTERISTICS

ISIN / WKN	DE000SLOC2P5 / SLOC2P	Base Value / Base Date	100 Points / 31.03.2011
RIC	TRUSV Index/ .TRUSV	Last Price	571.71
Index Calculator	Solactive AG	52W High	580.07
Index Type	Price Return	52W Low	363.14
Index Currency	USD	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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### STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	5.24%	24.75%	17.71%	30.34%	-3.54%	34.98%	22.15%	6.00%	16.81%	35.43%	8.21%	3.51%	471.71%
Performance (p.a.)	-	24.76%	17.67%	30.36%	-3.54%	35.01%	22.10%	6.01%	16.82%	35.45%	8.19%	4.69%	18.54%
Volatility (p.a.)	14.34%	19.83%	31.57%	12.41%	16.24%	12.30%	15.09%	15.06%	14.00%	13.77%	13.71%	26.84%	18.02%
High	580.07	580.07	458.30	391.18	328.19	311.79	233.52	191.21	179.86	151.69	113.50	109.24	580.07
Low	534.37	452.05	267.07	291.69	287.15	225.08	170.44	164.27	142.11	112.01	100.52	87.92	87.92
Sharpe Ratio	1.60	1.24	0.56	2.44	-0.23	2.84	1.45	0.39	1.19	2.56	0.59	0.17	1.02
Max. Drawdown	-4.88%	-8.10%	-33.30%	-6.85%	-12.50%	-5.19%	-9.26%	-12.73%	-9.83%	-8.31%	-11.23%	-19.52%	-33.30%

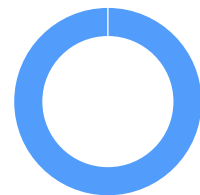
### COMPOSITION BY SECTORS

• Finance	29.05%
• Consumer Cyclicals	13.93%
• Industrials	13.49%
• Consumer Non-Cyclicals	10.55%
• Utilities	9.56%
• Healthcare	7.18%
• Technology	6.87%
• Non-Energy Materials	6.06%
• Energy	3.31%



### COMPOSITION BY COUNTRIES

• US 100.0%



### TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
EBAY INC	EBAY UN Equity	Consumer Non-Cyclicals
PERKINELMER INC	PKI UN Equity	Healthcare
NASDAQ INC	NDAQ UN Equity	Finance
NETAPP INC	NTAP UN Equity	Technology
AUTOZONE INC	AZO UN Equity	Consumer Cyclicals

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