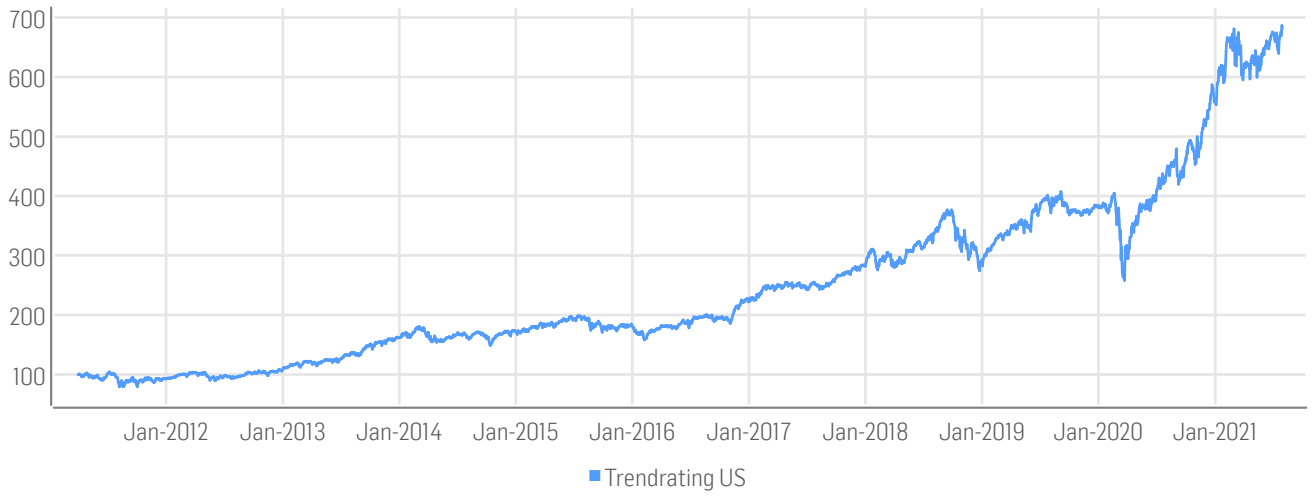
FACTSHEET – 7/30/2021
Trendrating US - TRUS Index

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 800 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	21.46%	47.12%	30.45%	3.62%	26.95%	22.44%	5.84%	5.62%	50.70%	16.39%	-7.43%

CHARACTERISTICS

ISIN / WKN	DE000SL0C2N0 / SL0C2N
RIC	TRUS Index/ .TRUS
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	30
Dividends	Not included

Base Value / Base Date	100 Points / 31.03.2011
Last Price	681.38
52W High	686.47
52W Low	419.80
Calculation	End of day
History	Available daily back to 31.03.2011

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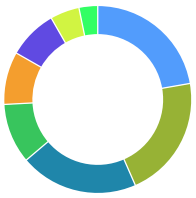
STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	9.29%	21.46%	47.12%	30.45%	3.62%	26.95%	22.44%	5.84%	5.62%	50.70%	16.39%	-7.43%	581.38%
Performance (p.a.)	-	21.48%	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.)	20.26%	25.59%	39.99%	17.09%	24.00%	13.60%	16.79%	18.46%	18.38%	17.84%	17.80%	32.62%	22.92%
High	686.47	686.47	586.98	407.26	376.72	284.55	228.11	198.82	180.60	162.92	108.62	104.44	686.47
Low	599.57	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	2.14	0.83	1.17	1.78	0.15	1.97	1.33	0.31	0.30	2.84	0.91	-0.30	0.89
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%

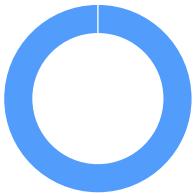
COMPOSITION BY SECTORS

- Healthcare 22.26%
- Technology 21.17%
- Finance 20.38%
- Non-Energy Materials 10.35%
- Consumer Cyclicals 9.09%
- Energy 8.49%
- Consumer Services 5.04%
- Industrials 3.23%



COMPOSITION BY COUNTRIES

- US 100.0%



TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
MODERNA INC	MRNA UW Equity	Healthcare
CLOUDFLARE INC - CLASS A	NET UN Equity	Technology
SANTANDER CONSUMER USA HOLDINGS INC	SC UN Equity	Finance
ALIGN TECHNOLOGY INC	ALGN UW Equity	Healthcare
MSCI INC	MSCI UN Equity	Technology

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