

FACTSHEET – 12/31/2021

Trendrating Europe - TREULC Index

DESCRIPTION

The TRENDRATING EUROPE 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 600 largest cap stocks in the European 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	41.32%	16.98%	30.24%	-12.29%	42.29%	6.19%	34.96%	1.82%	38.71%	26.60%	-13.82%

CHARACTERISTICS

ISIN / WKN	DE000SLOC2K6 / SLOC2K	Base Value / Base Date	100 Points / 31.03.2011
RIC	TREULC Index/ .TREULC	Last Price	593.31
Index Calculator	Solactive AG	52W High	616.04
Index Type	Price Return	52W Low	419.84
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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STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	10.37%	0.00%	41.32%	16.98%	30.24%	-12.29%	42.29%	6.19%	34.96%	1.82%	38.71%	26.60%	493.31%
Performance (p.a.)	-	0.00%	41.35%	16.94%	30.26%	-12.30%	42.32%	6.18%	34.98%	1.82%	38.74%	26.53%	18.01%
Volatility (p.a.)	21.87%	-	18.45%	26.38%	9.57%	15.85%	11.32%	14.01%	17.26%	15.99%	11.66%	10.40%	16.02%
High	616.04	593.31	616.04	419.84	361.35	334.74	315.17	225.24	207.97	173.99	151.65	109.27	616.04
Low	527.51	593.31	419.84	249.82	275.58	269.31	221.96	176.77	151.72	139.68	108.92	86.62	80.20
Sharpe Ratio	2.28	-	2.27	0.66	3.22	-0.74	3.79	0.48	2.06	0.15	3.37	2.61	1.16
Max. Drawdown	-8.79%	0.00%	-10.04%	-37.06%	-3.88%	-19.55%	-4.70%	-14.99%	-12.84%	-19.72%	-7.41%	-6.11%	-37.06%

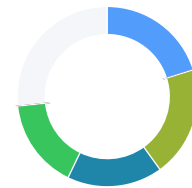
COMPOSITION BY SECTORS

Technology	24.31%
Finance	13.42%
Industrials	13.15%
Consumer Cyclical	11.24%
Healthcare	10.96%
Business Services	10.89%
Non-Energy Materials	10.43%
Consumer Non-Cyclical	5.60%



COMPOSITION BY COUNTRIES

SE	20.2%
NL	19.8%
BE	17.1%
IT	16.1%
Others	26.7%



TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
VGP NV	VGP BB Equity	Finance
DERICHEBOURG SA	DBG FP Equity	Non-Energy Materials
DIETEREN GROUP	DIE BB Equity	Consumer Cyclical
LOTUS BAKERIES	LOTB BB Equity	Consumer Non-Cyclical
REPLY SPA	REY IM Equity	Technology

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