

FACTSHEET – 9/30/2021

Trendrating Europe Value - TREUV Index

DESCRIPTION

The TRENDRATING EUROPE VALUE 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 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	13.07%	4.08%	26.83%	-14.90%	28.59%	1.41%	19.54%	8.68%	29.10%	17.74%	-7.20%

CHARACTERISTICS

ISIN / WKN	DE000SLOC2L4 / SLOC2L	Base Value / Base Date	100 Points / 31.03.2011
RIC	TREUV Index/ .TREUV	Last Price	303.50
Index Calculator	Solactive AG	52W High	327.62
Index Type	Price Return	52W Low	241.30
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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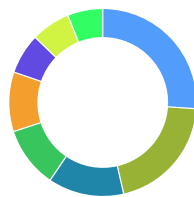
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STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	-3.60%	13.07%	4.08%	26.83%	-14.90%	28.59%	1.41%	19.54%	8.68%	29.10%	17.74%	-7.20%	203.50%
Performance (p.a.)	-	13.08%	4.07%	26.85%	-14.91%	28.61%	1.41%	19.55%	8.68%	29.13%	17.70%	-9.45%	11.15%
Volatility (p.a.)	18.11%	16.53%	23.23%	10.16%	17.66%	11.44%	16.62%	15.46%	14.95%	12.14%	10.95%	20.25%	15.76%
High	327.62	327.62	278.00	259.44	263.64	243.94	195.36	183.95	156.26	141.09	110.67	107.18	327.62
Low	300.53	265.68	182.89	202.11	198.68	186.23	155.58	151.00	131.98	109.26	91.92	86.53	86.53
Sharpe Ratio	-0.73	0.83	0.20	2.70	-0.81	2.55	0.12	1.30	0.62	2.45	1.67	-0.44	0.74
Max. Drawdown	-8.27%	-8.27%	-34.21%	-4.46%	-24.64%	-5.49%	-15.10%	-10.53%	-15.54%	-10.26%	-7.22%	-19.27%	-34.21%

COMPOSITION BY SECTORS

● Industrials	26.06%
● Consumer Cyclicals	20.34%
● Non-Energy Materials	13.07%
● Finance	10.51%
● Consumer Services	10.25%
● Healthcare	6.96%
● Technology	6.73%
● Consumer Non-Cyclicals	6.07%



COMPOSITION BY COUNTRIES

● GB	24.2%
● DE	17.7%
● CH	13.3%
● SE	10.1%
● Others	34.8%



TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
VERBIO VEREINIGTE BIOENERGIE AG	VBK GY Equity	Non-Energy Materials
ING GROEP NV	INGA NA Equity	Finance
MEDIOBANCA SPA	MB IM Equity	Finance
LA FRANCAISE DES JEUX SAEM	FDJ FP Equity	Consumer Services
PANDORA A/S	PNDORA DC Equity	Consumer Cyclicals

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