

FACTSHEET – 9/30/2021

Trendrating Europe Growth - TREUG Index

DESCRIPTION

The TRENDRATING EUROPE GROWTH 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 superior growth in sales and earnings 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	30.80%	30.37%	37.25%	-14.40%	13.59%	2.46%	41.26%	15.45%	40.64%	25.49%	-6.06%

CHARACTERISTICS

ISIN / WKN	DE000SLOC2M2 / SLOC2M	Base Value / Base Date	100 Points / 31.03.2011
RIC	TREUG Index/ .TREUG	Last Price	630.50
Index Calculator	Solactive AG	52W High	689.94
Index Type	Price Return	52W Low	409.54
Index Currency	EUR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Members	31	History	Available daily back to 31.03.2011
Dividends	Not included		

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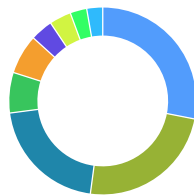
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STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	6.44%	30.80%	30.37%	37.25%	-14.40%	13.59%	2.46%	41.26%	15.45%	40.64%	25.49%	-6.06%	530.50%
Performance (p.a.)	-	30.83%	30.30%	37.28%	-14.40%	13.60%	2.45%	41.29%	15.46%	40.67%	25.44%	-7.97%	19.16%
Volatility (p.a.)	19.20%	17.95%	27.36%	10.82%	14.49%	9.01%	18.42%	18.24%	14.33%	13.82%	14.13%	20.27%	16.86%
High	689.94	689.94	482.02	372.24	342.35	322.00	277.68	271.58	191.63	165.80	118.87	105.23	689.94
Low	592.33	472.77	253.10	268.80	262.57	274.65	225.75	189.63	159.08	117.89	94.12	85.48	85.48
Sharpe Ratio	1.53	1.75	1.13	3.50	-0.96	1.57	0.16	2.29	1.12	2.98	1.84	-0.37	1.17
Max. Drawdown	-9.83%	-11.82%	-38.02%	-5.05%	-23.30%	-3.96%	-16.56%	-12.24%	-13.79%	-10.16%	-7.92%	-18.77%	-38.02%

COMPOSITION BY SECTORS

• Finance	28.08%
• Technology	24.04%
• Healthcare	20.82%
• Consumer Services	6.97%
• Industrials	6.83%
• Consumer Non-Cyclicals	3.87%
• Consumer Cyclicals	3.76%
• Utilities	2.88%
• Non-Energy Materials	2.75%



COMPOSITION BY COUNTRIES

• CH	20.3%
• SE	19.0%
• NL	14.0%
• FR	12.5%
• Others	34.2%



TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
LABORATORIOS FARMACEUTICOS R	ROVI SQ Equity	Healthcare
IMCD NV	IMCD NA Equity	Industrials
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	Finance
SARTORIUS AG	SRT GY Equity	Healthcare
LOTUS BAKERIES	LOTB BB Equity	Consumer Non-Cyclicals

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

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