

# FACTSHEET – 12/31/2021

## 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	43.42%	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	691.31
Index Calculator	Solactive AG	52W High	702.01
Index Type	Price Return	52W Low	472.77
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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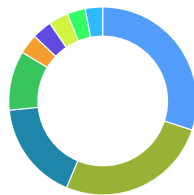
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### STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	10.21%	0.00%	43.42%	30.37%	37.25%	-14.40%	13.59%	2.46%	41.26%	15.45%	40.64%	25.49%	591.31%
Performance (p.a.)	-	0.00%	43.45%	30.30%	37.28%	-14.40%	13.60%	2.45%	41.29%	15.46%	40.67%	25.44%	19.70%
Volatility (p.a.)	21.11%	-	18.72%	27.36%	10.82%	14.49%	9.01%	18.42%	18.24%	14.33%	13.82%	14.13%	16.97%
High	702.01	691.31	702.01	482.02	372.24	342.35	322.00	277.68	271.58	191.63	165.80	118.87	702.01
Low	615.63	691.31	472.77	253.10	268.80	262.57	274.65	225.75	189.63	159.08	117.89	94.12	85.48
Sharpe Ratio	2.32	-	2.35	1.13	3.50	-0.95	1.57	0.16	2.30	1.12	2.99	1.84	1.20
Max. Drawdown	-7.98%	0.00%	-11.82%	-38.02%	-5.05%	-23.30%	-3.96%	-16.56%	-12.24%	-13.79%	-10.16%	-7.92%	-38.02%

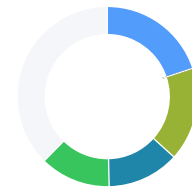
### COMPOSITION BY SECTORS

• Finance	30.01%
• Technology	26.29%
• Healthcare	17.13%
• Industrials	10.22%
• Non-Energy Materials	3.43%
• Consumer Services	3.40%
• Consumer Non-Cyclicals	3.38%
• Utilities	3.13%
• Consumer Cyclicals	3.01%



### COMPOSITION BY COUNTRIES

• CH	19.9%
• SE	16.8%
• FR	13.0%
• NL	12.7%
• Others	37.7%



### TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
LABORATORIOS FARMACEUTICOS R	ROVI SQ Equity	Healthcare
FUTURE PLC	FUTR LN Equity	Technology
ADDLIFE AB	ALIFB SS Equity	Healthcare
INVESTOR AB ORD A	INVEA SS Equity	Finance
ST JAMES S PLACE PLC ORD	STJ LN Equity	Finance

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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](mailto:indexing@solactive.com)

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