

FACTSHEET – 9/30/2021

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	20.02%	47.12%	30.45%	3.62%	26.95%	22.44%	5.84%	5.62%	50.70%	16.39%	-7.43%

CHARACTERISTICS

ISIN / WKN	DE000SLOC2N0 / SLOC2N	Base Value / Base Date	100 Points / 31.03.2011
RIC	TRUS Index/ .TRUS	Last Price	673.28
Index Calculator	Solactive AG	52W High	727.41
Index Type	Price Return	52W Low	453.00
Index Currency	USD	Calculation	End of day
Index Members	30	History	Available daily back to 31.03.2011
Dividends	Not included		

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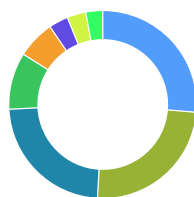
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STATISTICS

	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	-0.20%	20.02%	47.12%	30.45%	3.62%	26.95%	22.44%	5.84%	5.62%	50.70%	16.39%	-7.43%	573.28%
Performance (p.a.)	-	20.03%	47.00%	30.48%	3.62%	26.97%	22.39%	5.84%	5.62%	50.74%	16.35%	-9.75%	19.91%
Volatility (p.a.)	18.71%	24.16%	39.99%	17.09%	24.00%	13.60%	16.79%	18.46%	18.38%	17.84%	17.80%	32.62%	22.85%
High	727.41	727.41	586.98	407.26	376.72	284.55	228.11	198.82	180.60	162.92	108.62	104.44	727.41
Low	639.53	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	-0.05	0.82	1.17	1.78	0.15	1.97	1.33	0.31	0.30	2.84	0.91	-0.30	0.87
Max. Drawdown	-7.44%	-12.60%	-36.24%	-9.79%	-27.08%	-5.06%	-12.83%	-14.01%	-17.68%	-6.49%	-13.82%	-24.21%	-36.64%

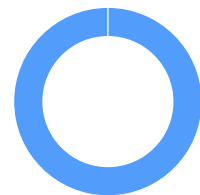
COMPOSITION BY SECTORS

Healthcare	26.33%
Consumer Cyclical	24.57%
Technology	23.29%
Finance	9.79%
Industrials	6.53%
Business Services	3.33%
Consumer Non-Cyclicals	3.24%
Non-Energy Materials	2.92%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
AUTONATION INC	AN UN Equity	Consumer Cyclical
PENSKE AUTOMOTIVE GROUP INC	PAG UN Equity	Consumer Cyclical
O REILLY AUTOMOTIVE INC	ORLY UW Equity	Consumer Cyclical
ON SEMICONDUCTOR CORPORATION	ON UW Equity	Technology
MODERNA INC	MRNA UW Equity	Healthcare

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