

FACTSHEET – 12/31/2021

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	26.10%	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	707.39
Index Calculator	Solactive AG	52W High	754.87
Index Type	Price Return	52W Low	553.36
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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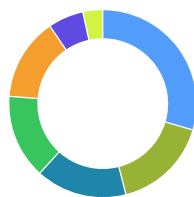
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STATISTICS

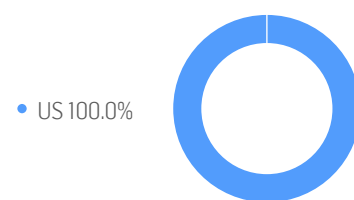
	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	4.90%	0.00%	26.10%	47.12%	30.45%	3.62%	26.95%	22.44%	5.84%	5.62%	50.70%	16.39%	607.39%
Performance (p.a.)	-	0.00%	26.12%	47.00%	30.48%	3.62%	26.97%	22.39%	5.84%	5.62%	50.74%	16.35%	19.95%
Volatility (p.a.)	23.61%	-	23.94%	39.99%	17.09%	24.00%	13.60%	16.79%	18.46%	18.38%	17.84%	17.80%	22.86%
High	754.87	707.39	754.87	586.98	407.26	376.72	284.55	228.11	198.82	180.60	162.92	108.62	754.87
Low	660.47	707.39	553.36	258.05	282.43	274.69	222.21	158.21	167.27	148.67	107.74	89.69	79.15
Sharpe Ratio	0.90	-	1.08	1.17	1.77	0.14	1.97	1.32	0.30	0.29	2.83	0.91	0.86
Max. Drawdown	-11.85%	0.00%	-12.60%	-36.24%	-9.79%	-27.08%	-5.06%	-12.83%	-14.01%	-17.68%	-6.49%	-13.82%	-36.64%

COMPOSITION BY SECTORS

• Finance	29.52%
• Energy	16.50%
• Technology	15.68%
• Consumer Services	14.55%
• Non-Energy Materials	14.23%
• Consumer Cyclical	6.11%
• Consumer Non-Cyclicals	3.41%



COMPOSITION BY COUNTRIES



TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
CF INDUSTRIES HOLDINGS INC	CF UN Equity	Non-Energy Materials
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	Consumer Services
MOSAIC CO/THE	MOS UN Equity	Non-Energy Materials
MARRIOTT INTERNATIONAL -CL A	MAR UN Equity	Consumer Services
EXPEDIA GROUP INC	EXPE UN Equity	Consumer Services

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