

# FACTSHEET – 12/31/2021

## Trendrating US Value - TRUSV Index

### DESCRIPTION

The TRENDRATING US VALUE 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 500 largest cap stocks in the US 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	30.17%	17.71%	30.34%	-3.54%	34.98%	22.15%	6.00%	16.81%	35.43%	8.21%	3.51%

### CHARACTERISTICS

ISIN / WKN	DE000SLOC2P5 / SLOC2P	Base Value / Base Date	100 Points / 31.03.2011
RIC	TRUSV Index/ .TRUSV	Last Price	596.59
Index Calculator	Solactive AG	52W High	604.66
Index Type	Price Return	52W Low	452.05
Index Currency	USD	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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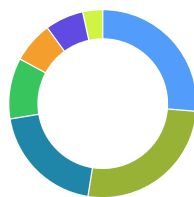
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### STATISTICS

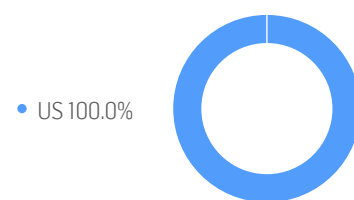
	90D	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	Since Inception
Performance	5.39%	0.00%	30.17%	17.71%	30.34%	-3.54%	34.98%	22.15%	6.00%	16.81%	35.43%	8.21%	496.59%
Performance (p.a.)	-	0.00%	30.20%	17.67%	30.36%	-3.54%	35.01%	22.10%	6.01%	16.82%	35.45%	8.19%	18.07%
Volatility (p.a.)	17.08%	-	17.59%	31.57%	12.41%	16.24%	12.30%	15.09%	15.06%	14.00%	13.77%	13.71%	17.89%
High	604.66	596.59	604.66	458.30	391.18	328.19	311.79	233.52	191.21	179.86	151.69	113.50	604.66
Low	561.62	596.59	452.05	267.07	291.69	287.15	225.08	170.44	164.27	142.11	112.01	100.52	87.92
Sharpe Ratio	1.38	-	1.70	0.55	2.43	-0.23	2.83	1.45	0.38	1.19	2.56	0.58	1.00
Max. Drawdown	-5.88%	0.00%	-8.10%	-33.30%	-6.85%	-12.50%	-5.19%	-9.26%	-12.73%	-9.83%	-8.31%	-11.23%	-33.30%

### COMPOSITION BY SECTORS

• Energy	26.30%
• Finance	26.22%
• Consumer Cyclicals	19.87%
• Industrials	10.47%
• Consumer Non-Cyclicals	7.09%
• Technology	6.61%
• Healthcare	3.44%



### COMPOSITION BY COUNTRIES



### TOP 5 CONSTITUENTS BY INDEX WEIGHT

Constituents	Symbol	Sector
AUTOZONE INC	AZO UN Equity	Consumer Cyclicals
CHURCH & DWIGHT CO INC	CHD UN Equity	Consumer Non-Cyclicals
O REILLY AUTOMOTIVE INC	ORLY UW Equity	Consumer Cyclicals
NORFOLK SOUTHERN CORP	NSC UN Equity	Industrials
HUNT J B TRANS SVCS INC	JBHT UW Equity	Industrials

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