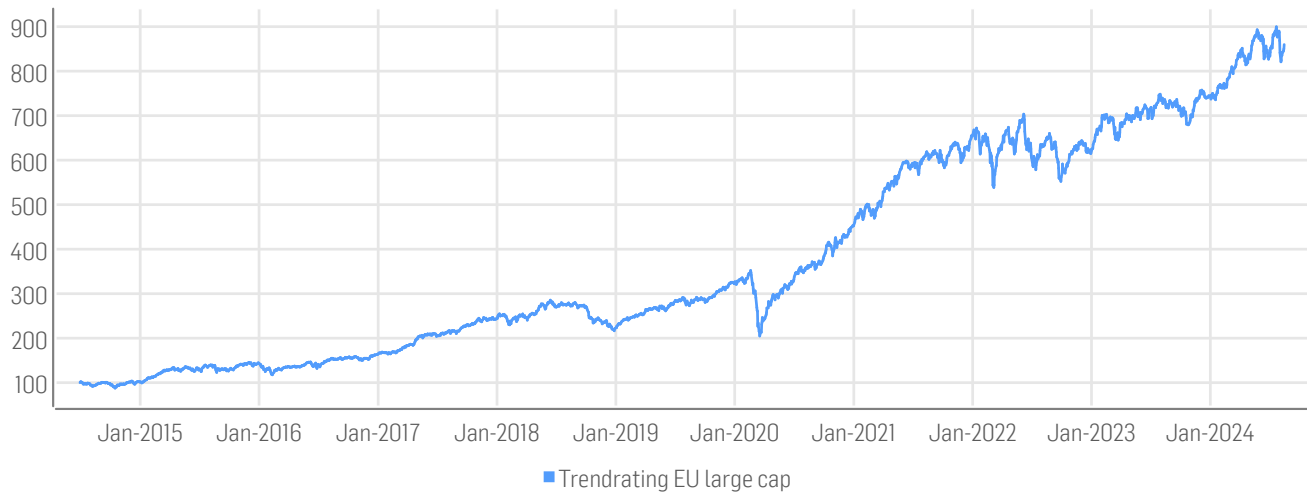


FACTSHEET - AS OF 15-Aug-2024

Trendrating EU large cap

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L09	Base Value / Base Date	100 Points / 30.06.2014
Bloomberg / Reuters	TREULC Index/ .TREULC	Last Price	859.80
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 am to 22:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.06.2014
Index Members	30		

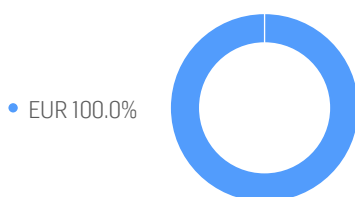
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.96%	-2.22%	11.60%	19.57%	15.80%	759.80%
Performance (p.a.)						23.67%
Volatility (p.a.)	20.27%	18.63%	15.75%	14.02%	14.95%	19.04%
High	899.77	899.77	899.77	899.77	899.77	899.77
Low	820.86	820.86	763.56	679.31	735.60	87.71
Sharpe Ratio*	-1.69	-0.66	1.35	1.16	1.51	1.05
Max. Drawdown	-8.77%	-8.77%	-8.77%	-8.77%	-8.77%	-41.82%
VaR 95 \ 99				-22.3% \ -39.1%		-29.8% \ -54.8%
CVaR 95 \ 99				-33.4% \ -50.6%		-47.2% \ -79.9%

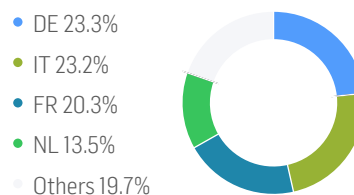
EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	17.32%	38.90%	215.13%	15.80%	759.80%
Performance (p.a.)	17.28%	11.57%	25.79%		23.67%
Volatility (p.a.)	13.99%	18.87%	21.14%	14.95%	19.04%
High	899.77	899.77	899.77	899.77	899.77
Low	679.31	538.54	204.84	735.60	87.71
Sharpe Ratio*	0.97	0.42	1.05	1.51	1.05
Max. Drawdown	-8.77%	-21.50%	-41.82%	-8.77%	-41.82%
VaR 95 \ 99	-22.3% \ -39.1%	-32.0% \ -61.7%	-33.4% \ -61.7%		-29.8% \ -54.8%
CVaR 95 \ 99	-33.4% \ -50.6%	-48.2% \ -73.8%	-53.7% \ -97.0%		-47.2% \ -79.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
LEONARDO SPA	LDO IM Equity	IT	EUR	3.51%
THALES SA	HO FP Equity	FR	EUR	3.49%
BOLLORE SE	BOL FP Equity	FR	EUR	3.49%
ID LOGISTICS GROUP	IDL FP Equity	FR	EUR	3.48%
BASIC-FIT NV	BFIT NA Equity	NL	EUR	3.48%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.45%
VAN LANSCHOT KEMPEN NV	VLK NA Equity	NL	EUR	3.43%
CAIXABANK SA	CABK SQ Equity	ES	EUR	3.43%
ATOSS SOFTWARE AG	AOF GY Equity	DE	EUR	3.40%
CTS EVENTIM AG & CO KGAA	EVD GY Equity	DE	EUR	3.39%

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