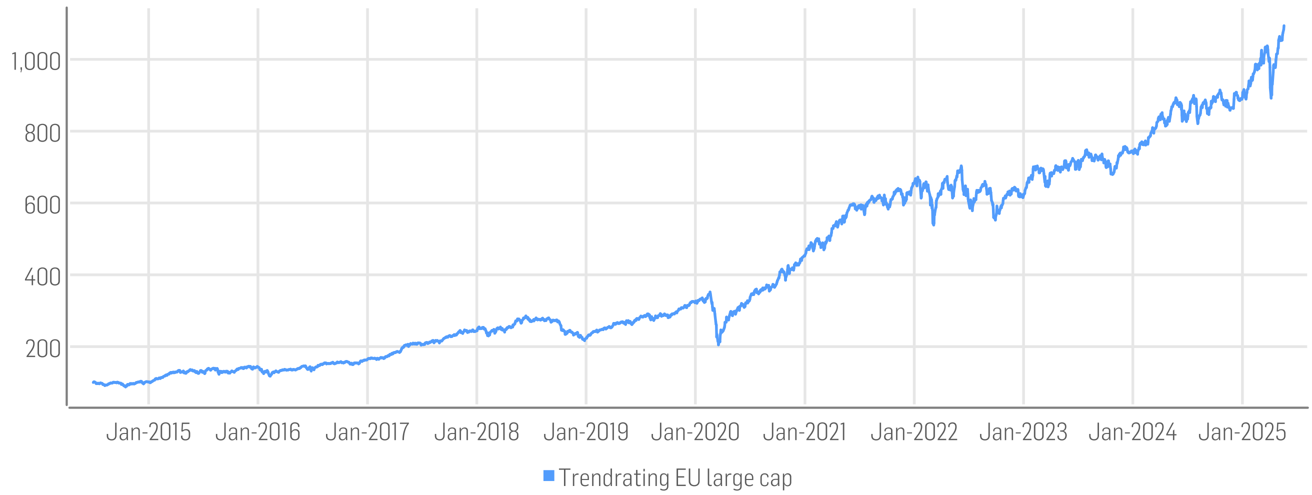
FACTSHEET - AS OF 20-May-2025
Trendrating EU large cap

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOL09	Base Value / Base Date	100 Points / 30.06.2014
Bloomberg / Reuters	TREULC Index/ .TREULC	Last Price	1093.89
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		

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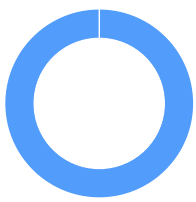
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.96%	12.33%	27.48%	22.48%	22.53%	993.89%
Performance (p.a.)						24.57%
Volatility (p.a.)	10.94%	25.25%	19.37%	17.79%	21.28%	18.92%
High	1093.89	1093.89	1093.89	1093.89	1093.89	1093.89
Low	977.03	891.72	858.10	820.86	889.23	87.71
Sharpe Ratio*	26.84	2.30	3.18	1.16	3.18	1.18
Max. Drawdown	-1.12%	-14.06%	-14.06%	-14.06%	-14.06%	-41.82%
VaR 95 \ 99				-30.3% \ -50.8%		-29.7% \ -54.6%
CVaR 95 \ 99				-43.9% \ -73.1%		-46.7% \ -79.5%

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	24.08%	64.96%	259.34%	22.53%	993.89%
Performance (p.a.)	24.10%	18.15%	29.16%		24.57%
Volatility (p.a.)	17.64%	16.86%	18.31%	21.28%	18.92%
High	1093.89	1093.89	1093.89	1093.89	1093.89
Low	820.86	552.25	300.91	889.23	87.71
Sharpe Ratio*	1.24	0.95	1.47	3.18	1.18
Max. Drawdown	-14.06%	-21.50%	-21.50%	-14.06%	-41.82%
VaR 95 \ 99	-30.3% \ -50.8%	-28.1% \ -50.8%	-30.3% \ -55.4%		-29.7% \ -54.6%
CVaR 95 \ 99	-43.9% \ -73.1%	-41.5% \ -64.7%	-44.7% \ -71.0%		-46.7% \ -79.5%

* 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

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