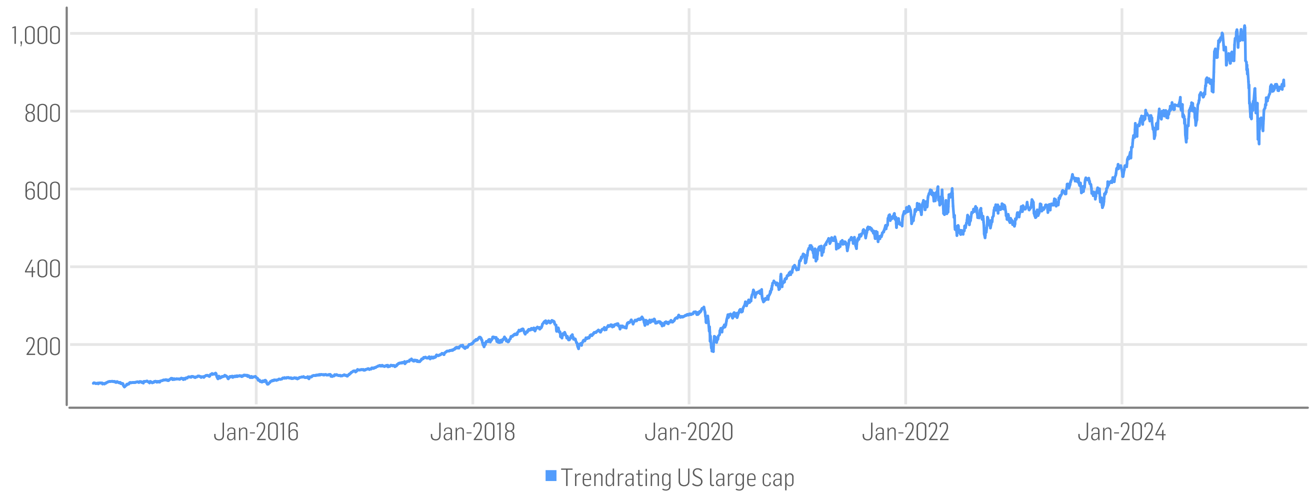
FACTSHEET - AS OF 01-Jul-2025
Trendrating US large cap

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L1B	Base Value / Base Date	100 Points / 30.06.2014
Bloomberg / Reuters	TRUSLC Index/ .TRUSLC	Last Price	864.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	15:30 am to 16:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.06.2014
Index Members	30		

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STATISTICS

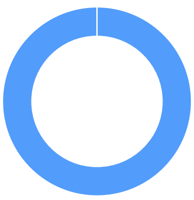
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.33%	5.36%	-6.91%	6.12%	-6.34%	764.57%
Performance (p.a.)						21.66%
Volatility (p.a.)	14.09%	30.36%	31.17%	26.77%	30.93%	22.47%
High	880.23	880.23	1019.95	1019.95	1019.95	1019.95
Low	852.56	715.66	715.66	715.66	715.66	90.95
Sharpe Ratio*	-0.02	0.63	-0.58	0.07	-0.54	0.77
Max. Drawdown	-1.92%	-12.79%	-29.83%	-29.83%	-29.83%	-38.67%
VaR 95 \ 99				-47.4% \ -92.3%		-34.7% \ -62.9%
CVaR 95 \ 99				-70.7% \ -95.5%		-55.4% \ -95.4%

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	5.85%	74.81%	194.90%	-6.34%	764.57%
Performance (p.a.)	5.85%	20.46%	24.15%		21.66%
Volatility (p.a.)	26.67%	22.30%	23.37%	30.93%	22.47%
High	1019.95	1019.95	1019.95	1019.95	1019.95
Low	715.66	474.28	293.17	715.66	90.95
Sharpe Ratio*	0.05	0.72	0.85	-0.54	0.77
Max. Drawdown	-29.83%	-29.83%	-29.83%	-29.83%	-38.67%
VaR 95 \ 99	-47.4% \ -92.3%	-35.8% \ -62.9%	-37.5% \ -67.4%		-34.7% \ -62.9%
CVaR 95 \ 99	-70.7% \ -95.5%	-53.2% \ -83.1%	-56.3% \ -89.9%		-55.4% \ -95.4%

* 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).

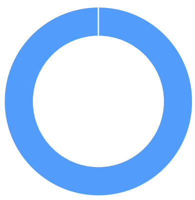
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 100.0%



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