

# FACTSHEET - AS OF 23-Apr-2021

## NORMAL Solactive MOSA U.S. Large Cap PR Index

### HISTORICAL PERFORMANCE



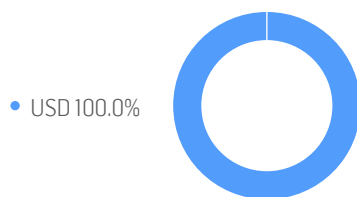
### CHARACTERISTICS

ISIN / WKN	DE000SLA6XV8 / SLA6XV	Base Value / Base Date	1000 Points / 05.06.2006
Bloomberg / Reuters	/ .SOLMOSAP	Last Price	3642.08
Index Calculator	Solactive AG	Dividends	Not Reinvested (Price Return Index)
Index Type	Price Return	Calculation	1:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 05.06.2006
Index Members	75		

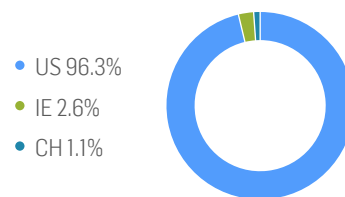
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.44%	12.55%	23.81%	49.62%	14.21%	264.21%
Performance (p.a.)	-	-	-	-	-	9.07%
Volatility (p.a.)	10.61%	12.20%	14.77%	19.83%	12.16%	18.13%
High	3647.83	3647.83	3647.83	3647.83	3647.83	3647.83
Low	3421.63	3152.17	2754.03	2272.47	3136.93	708.52
Sharpe Ratio	10.72	5.03	3.66	2.53	4.39	0.49
Max. Drawdown	-0.86%	-3.04%	-6.38%	-11.21%	-3.04%	-43.22%
VaR 95 \ 99				-28.1% \ -52.7%		-25.1% \ -56.7%
CVaR 95 \ 99				-46.5% \ -77.9%		-45.0% \ -82.6%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 23-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.08%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	1.75%
WALMART INC	WMT UN Equity	US	USD	1.75%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.74%
CHURCH & DWIGHT CO INC	CHD UN Equity	US	USD	1.71%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.69%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.66%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	1.65%
BROADRIDGE FINL SOLUTIONS I COM	BR UN Equity	US	USD	1.62%
JM SMUCKER CO/THE	SJM UN Equity	US	USD	1.60%

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