

XETRA: 02M (Basic Materials)

Name : XETRA_02M sector : Basic Materials

The Mosaic Company, through its subsidiaries, produces and markets concentrated phosphate and potash crop nutrients in North America and internationally. The company operates through three segments: Phosphates, Potash, and Mosaic Fertilizantes. It owns and operates mines, which produce concentrated phosphate crop nutrients, such as diammonium phosphate, monoammonium phosphate, and ammoniated phosphate products; and phosphate-based animal feed ingredients primarily under the Biofos and Nexfos brand names, as well as produces a double sulfate of potash magnesia product under K-Mag brand name. The company also produces and sells potash for use in the manufacturing of mixed crop nutrients and animal feed ingredients, and for industrial use; and for use in the de-icing and as a water softener regenerant. In addition, it provides nitrogen-based crop nutrients and animal feed ingredients, and other ancillary services; and purchases and sells phosphates, potash, and nitrogen products. The company sells its products to wholesale distributors, retail chains, farmers, cooperatives, independent retailers, and national accounts. The Mosaic Company was incorporated in 2004 and is headquartered in Tampa, Florida.

Orders: (1, 0, 1)

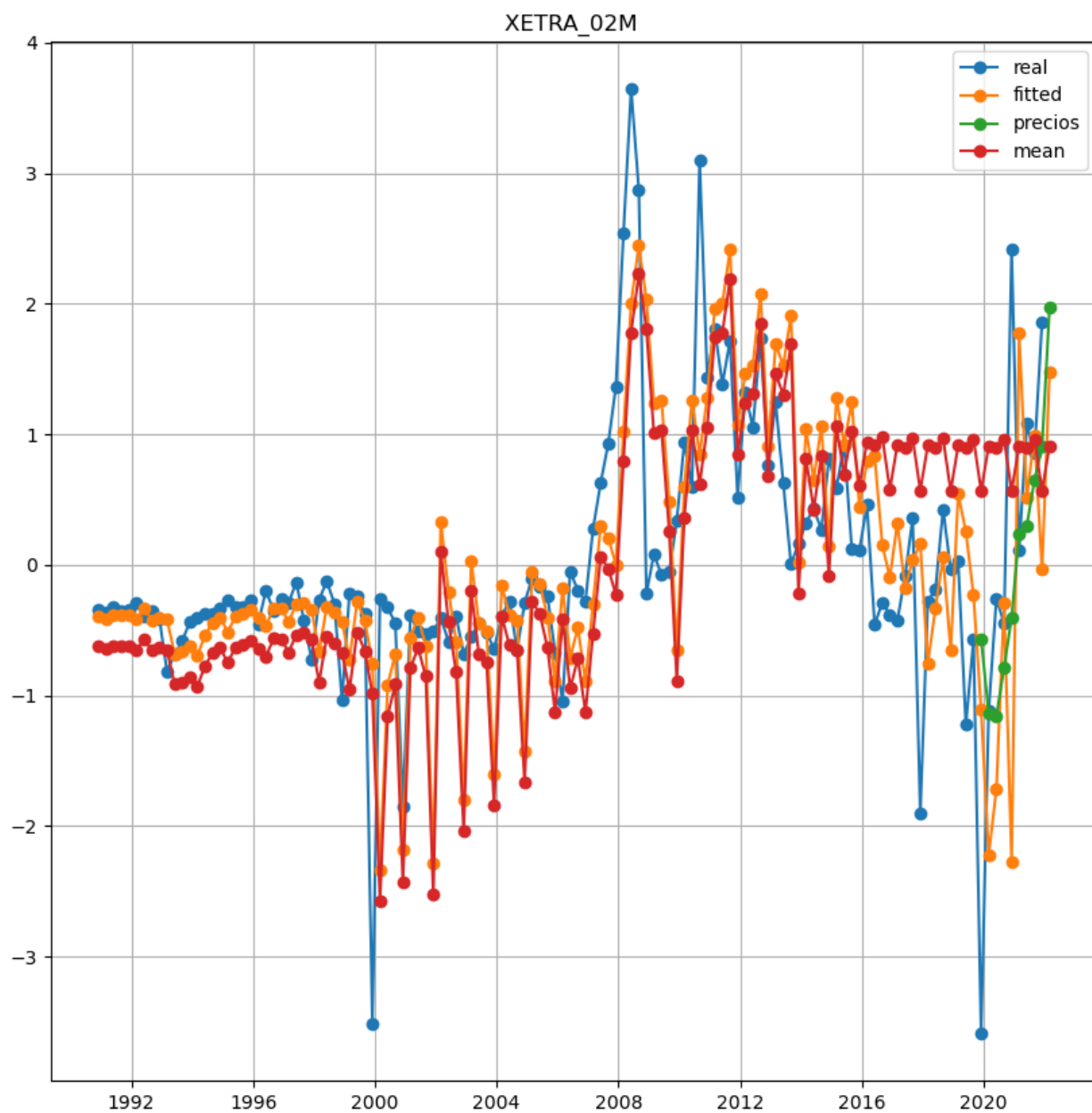
Seasonal orders: (0, 1, 1, 4)

Params: {'ar.L1': 0.715, 'ma.L1': -0.319, 'ma.S.L4': -0.731, 'sigma2': 0.011}

Test de heteroskedasticidad: 0.0

Test de normalidad: 0.0

Test de colinealidad: [0.884, 0.917, 0.906, 0.843, 0.506, 0.634, 0.672, 0.738]



XETRA: 1NBA (Consumer Defensive)

Name : XETRA_1NBA sector : Consumer Defensive

Anheuser-Busch InBev SA/NV engages in the production, distribution, and sale of beer, alcoholic beverages, and soft drinks worldwide. It offers a portfolio of approximately 500 beer brands, which primarily include Budweiser, Corona, and Stella Artois; Beck's, Hoegaarden, Leffe, and Michelob Ultra; and Aguila, Antarctica, Bud Light, Brahma, Cass, Castle, Castle Lite, Cristal, Harbin, Jupiler, Modelo Especial, Quilmes, Victoria, Sedrin, and Skol brands. The company was founded in 1366 and is headquartered in Leuven, Belgium. Anheuser-Busch InBev SA/NV is a subsidiary of AB InBev NV/SA.

Orders: (0, 0, 0)

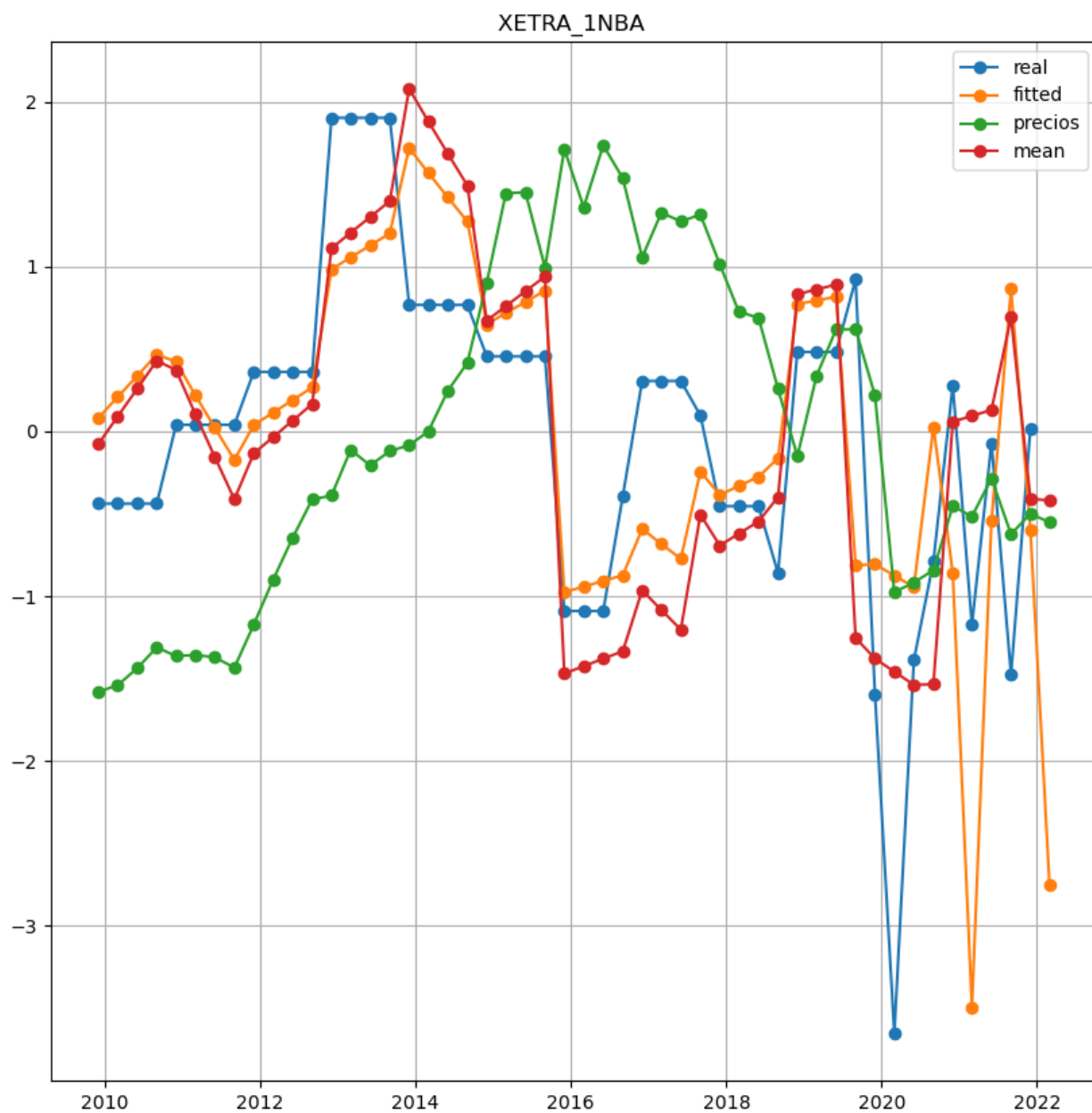
Seasonal orders: (2, 0, 3, 4)

Params: {'const': 8.761, 'ar.S.L4': 0.375, 'ar.S.L8': 0.255, 'ma.S.L4': 0.07, 'ma.S.L8': -0.065, 'ma.S.L12': -0.998, 'sigma2': 0.007}

Test de heteroskedasticidad: 0.988

Test de normalidad: 0.188

Test de colinealidad: [0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0]



XETRA: 2HRA (Basic Materials)

Name : XETRA_2HRA sector : Basic Materials

H&R GmbH & Co. KGaA manufactures and sells chemical-pharmaceutical raw materials and injection molded precision plastic parts. It operates through three segments: ChemPharm Refining, ChemPharm Sales, and Plastics. The ChemPharm Refining segment manufactures and distributes crude oil-based specialty products, such as paraffins, white oils, plasticizers, base oils, lubricants, specialty wax, and other crude oil-based specialty products. The ChemPharm Sales segment processes and distributes plasticizers for tire industries; wax emulsions and paraffins; and other crude oil-based specialty products. The Plastics segment manufactures and sells precision plastic parts for the medical technology, automotive, and other industries. The company also provides petroleum jellies; motor oils; emulsifiers and basic compounds for cold processing ointments, creams, and lotions; process oils; cable filling compounds, which are used in energy and telecommunication sectors; ozone protection waxes; and various products for use in the mineral oil industries. The company was formerly known as H&R Aktiengesellschaft and changed its name to H&R GmbH & Co. KGaA in August 2016. The company was founded in 1919 and is headquartered in Salzbergen, Germany. H&R GmbH & Co. KGaA is a subsidiary of H&R Komplementär GmbH.

Orders: (1, 0, 1)

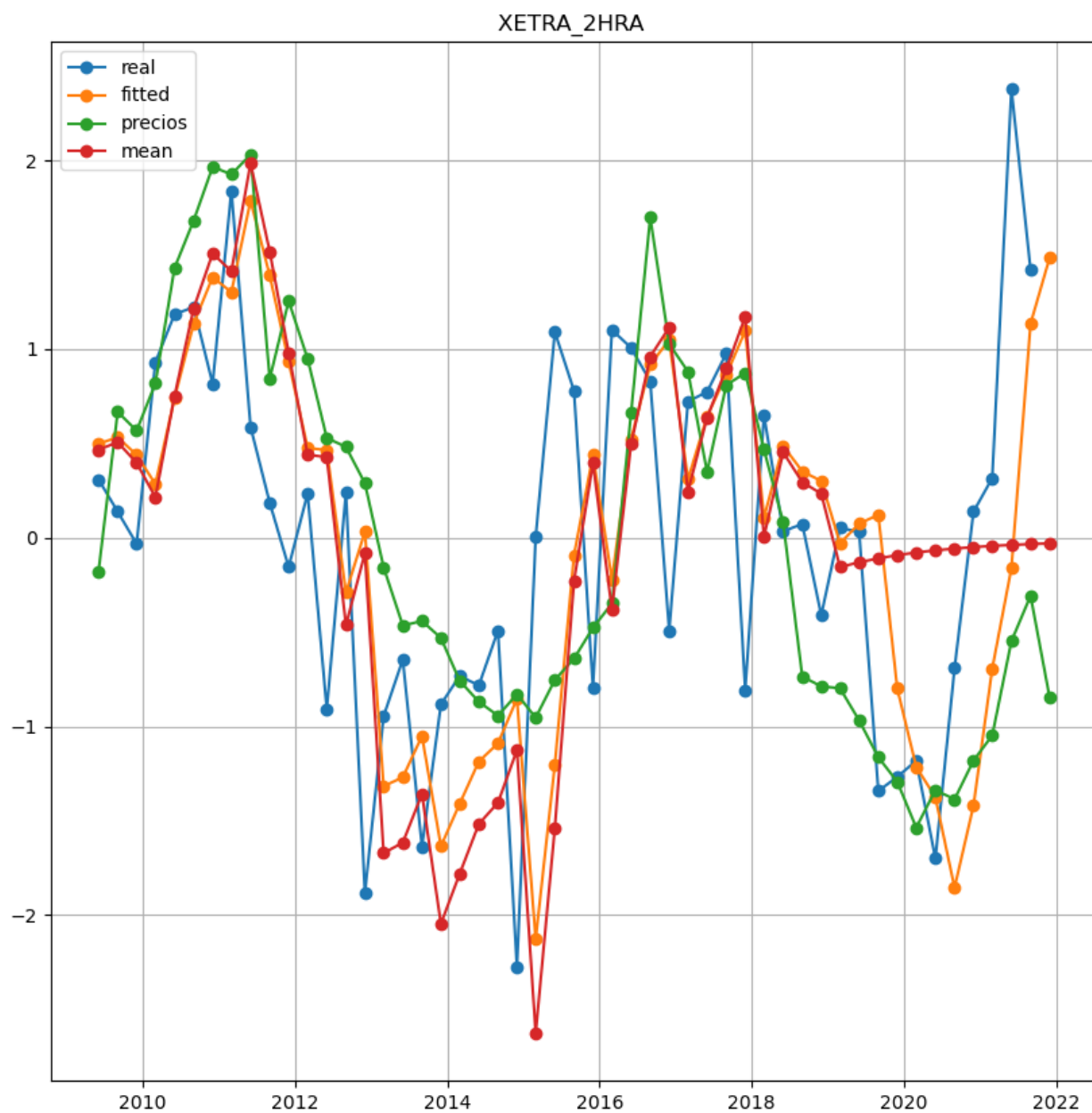
Seasonal orders: (0, 0, 0, 0)

Params: {'const': 3.446, 'ar.L1': 0.821, 'ma.L1': -0.558, 'sigma2': 0.054}

Test de heteroskedasticidad: 0.201

Test de normalidad: 0.001

Test de colinealidad: [0.675, 0.913, 0.963, 0.212, 0.311, 0.35, 0.25, 0.046]



XETRA: 2M6 (Healthcare)

Name : XETRA_2M6 sector : Healthcare

Medtronic plc develops, manufactures, distributes, and sells device-based medical therapies to hospitals, physicians, clinicians, and patients worldwide. It operates through four segments: Cardiovascular Portfolio, Neuroscience Portfolio, Medical Surgical Portfolio, and Diabetes Operating Unit. The Cardiovascular Portfolio segment offers implantable cardiac pacemakers, cardioverter defibrillators, and cardiac resynchronization therapy devices; AF ablation products; insertable cardiac monitor systems; mechanical circulatory support; TYRX products; and remote monitoring and patient-centered software. It also provides aortic valves; percutaneous coronary intervention stents, surgical valve replacement and repair products, endovascular stent grafts, percutaneous angioplasty balloons, and products to treat superficial venous diseases in the lower extremities. The Medical Surgical Portfolio segment offers surgical products, including surgical stapling devices, vessel sealing instruments, wound closure, electrosurgery products, surgical artificial intelligence and robotic-assisted surgery products, hernia mechanical devices, mesh implants, gynecology and lung products, and various therapies to treat diseases. The Neuroscience Portfolio segment offers products for spinal surgeons; neurosurgeons; neurologists; pain management specialists; anesthesiologists; orthopedic surgeons; urologists; urogynecologists; interventional radiologists; ear, nose, and throat specialists; and systems that incorporate energy surgical instruments. It also provides image-guided surgery and intra-operative imaging systems and robotic guidance systems used in robot assisted spine procedures; and therapies for vasculature in and around the brain. The Diabetes Operating Unit segment offers insulin pumps and consumables, and continuous glucose monitoring systems. The company was founded in 1949 and is headquartered in Dublin, Ireland.

Orders: (0, 0, 0)

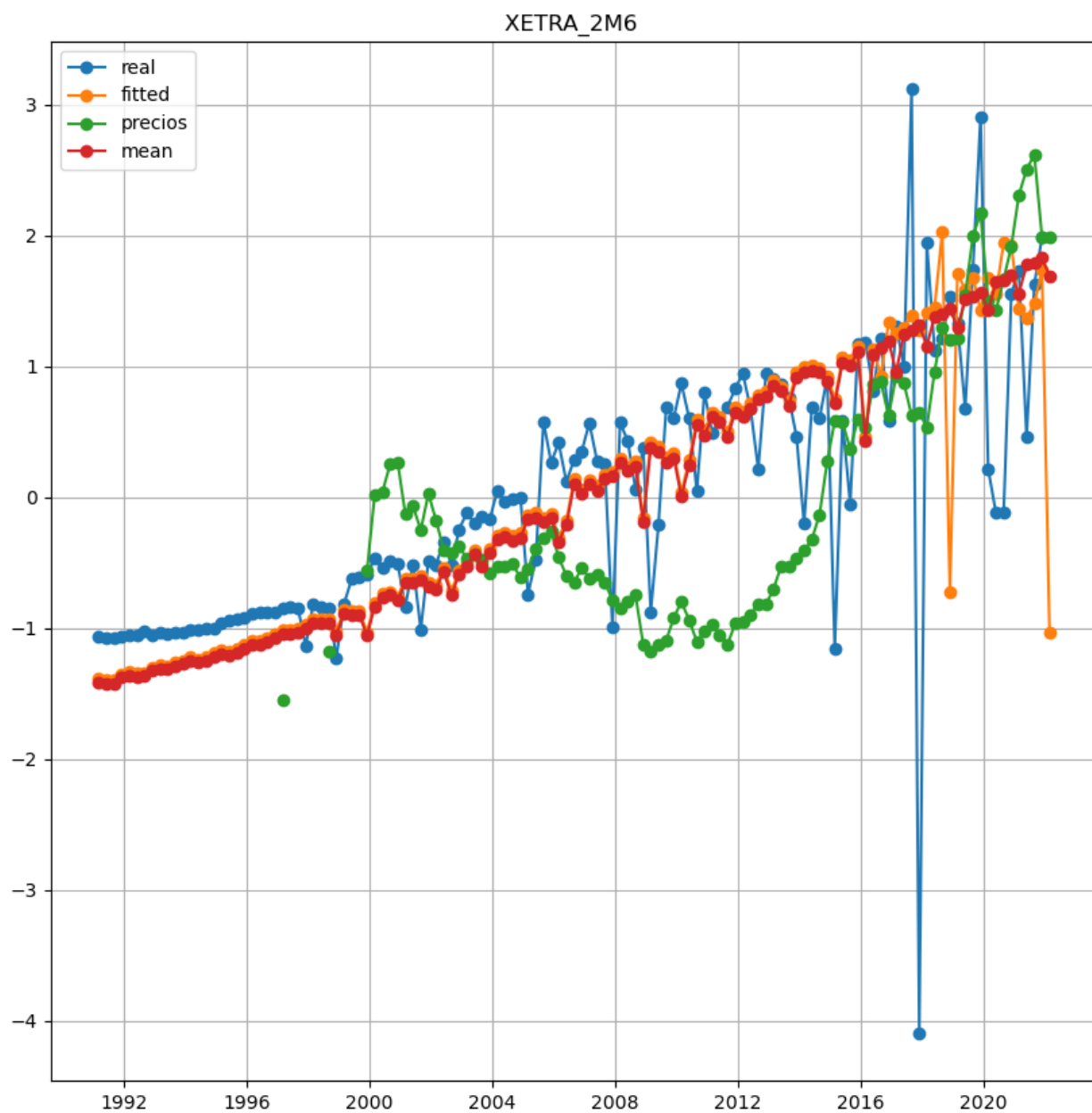
Seasonal orders: (1, 1, 1, 4)

Params: {'x1': 0.003, 'ar.S.L4': 0.185, 'ma.S.L4': -0.986, 'sigma2': 0.003}

Test de heteroskedasticidad: 0.0

Test de normalidad: 0.0

Test de colinealidad: [0.172, 0.365, 0.569, 0.723, 0.147, 0.107, 0.101, 0.151]



XETRA: 3V64 (Financial Services)

Name : XETRA_3V64 sector : Financial Services

Visa Inc. operates as a payments technology company worldwide. The company facilitates digital payments among consumers, merchants, financial institutions, businesses, strategic partners, and government entities. It operates VisaNet, a transaction processing network that enables authorization, clearing, and settlement of payment transactions. In addition, the company offers card products, platforms, and value-added services. It provides its services under the Visa, Visa Electron, Interlink, VPAY, and PLUS brands. The company was founded in 1958 and is headquartered in San Francisco, California.

Orders: (0, 0, 0)

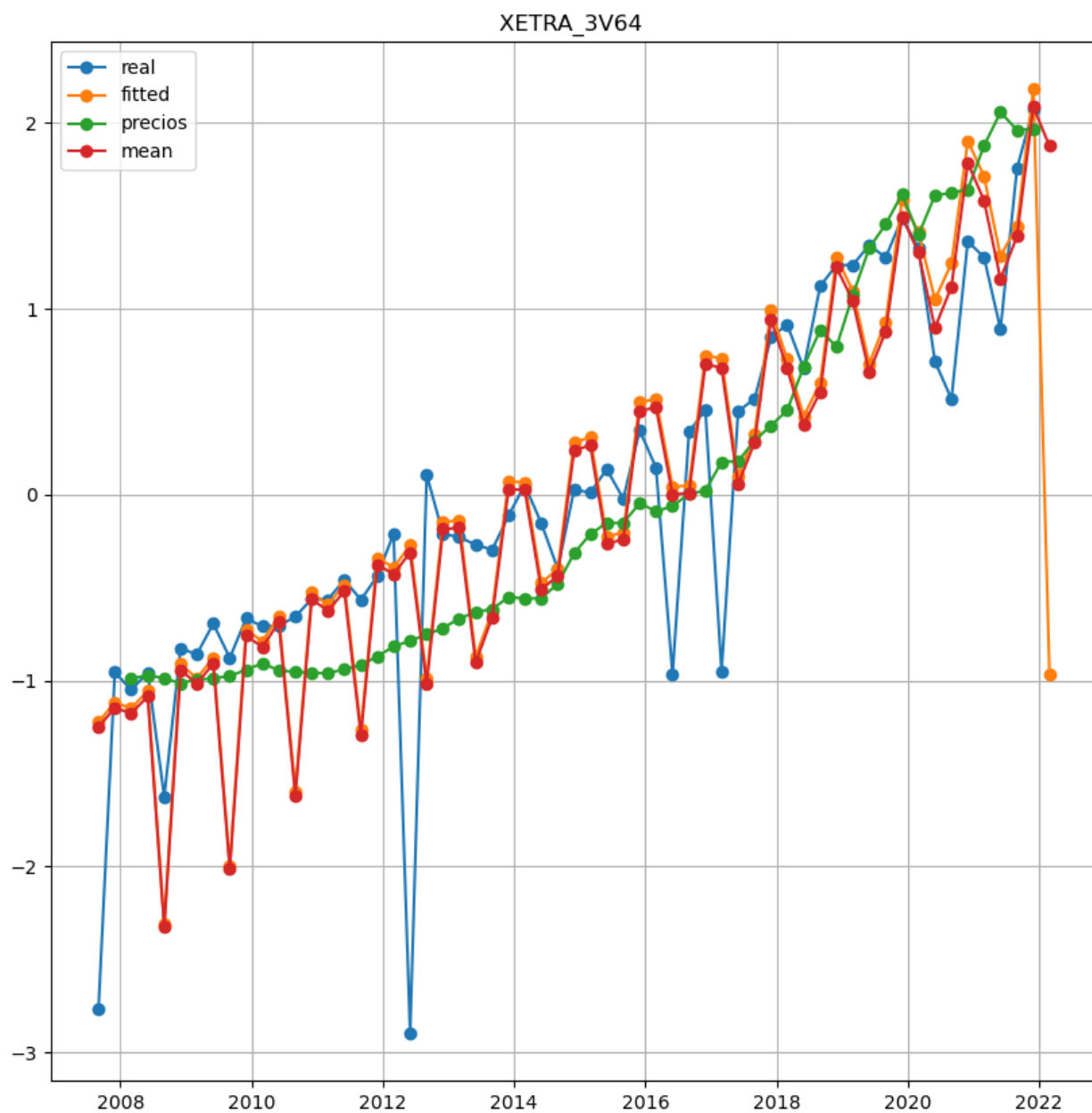
Seasonal orders: (1, 1, 1, 4)

Params: {'x1': 0.01, 'ar.S.L4': 0.029, 'ma.S.L4': -0.966, 'sigma2': 0.033}

Test de heteroskedasticidad: 0.388

Test de normalidad: 0.0

Test de colinealidad: [0.245, 0.508, 0.715, 0.846, 0.906, 0.954, 0.907, 0.947]



XETRA: 4I1 (Consumer Defensive)

Name : XETRA_4I1 sector : Consumer Defensive

Philip Morris International Inc., through its subsidiaries, manufactures and sells cigarettes, other nicotine-containing products, smoke-free products, and related electronic devices and accessories. The company offers IQOS smoke-free products, including heated tobacco and nicotine-containing vapor products under the HEETS, HEETS Creations, HEETS Dimensions, HEETS Marlboro, HEETS FROM MARLBORO, Marlboro Dimensions, Marlboro HeatSticks, and Parliament HeatSticks brands, as well as under the Fiit and Miix licensed brands. It also sells its products under the Marlboro, Parliament, Bond Street, Chesterfield, L&M, Lark, and Philip Morris brands. In addition, the company owns various cigarette brands, such as Dji Sam Soe, Sampoerna A, and Sampoerna U in Indonesia; and Fortune and Jackpot in the Philippines. It markets and sells its products in the European Union, Eastern Europe, the Middle East, Africa, South and Southeast Asia, East Asia, Australia, Latin America, and Canada. Philip Morris International Inc. was incorporated in 1987 and is headquartered in New York, New York.

Orders: (0, 0, 0)

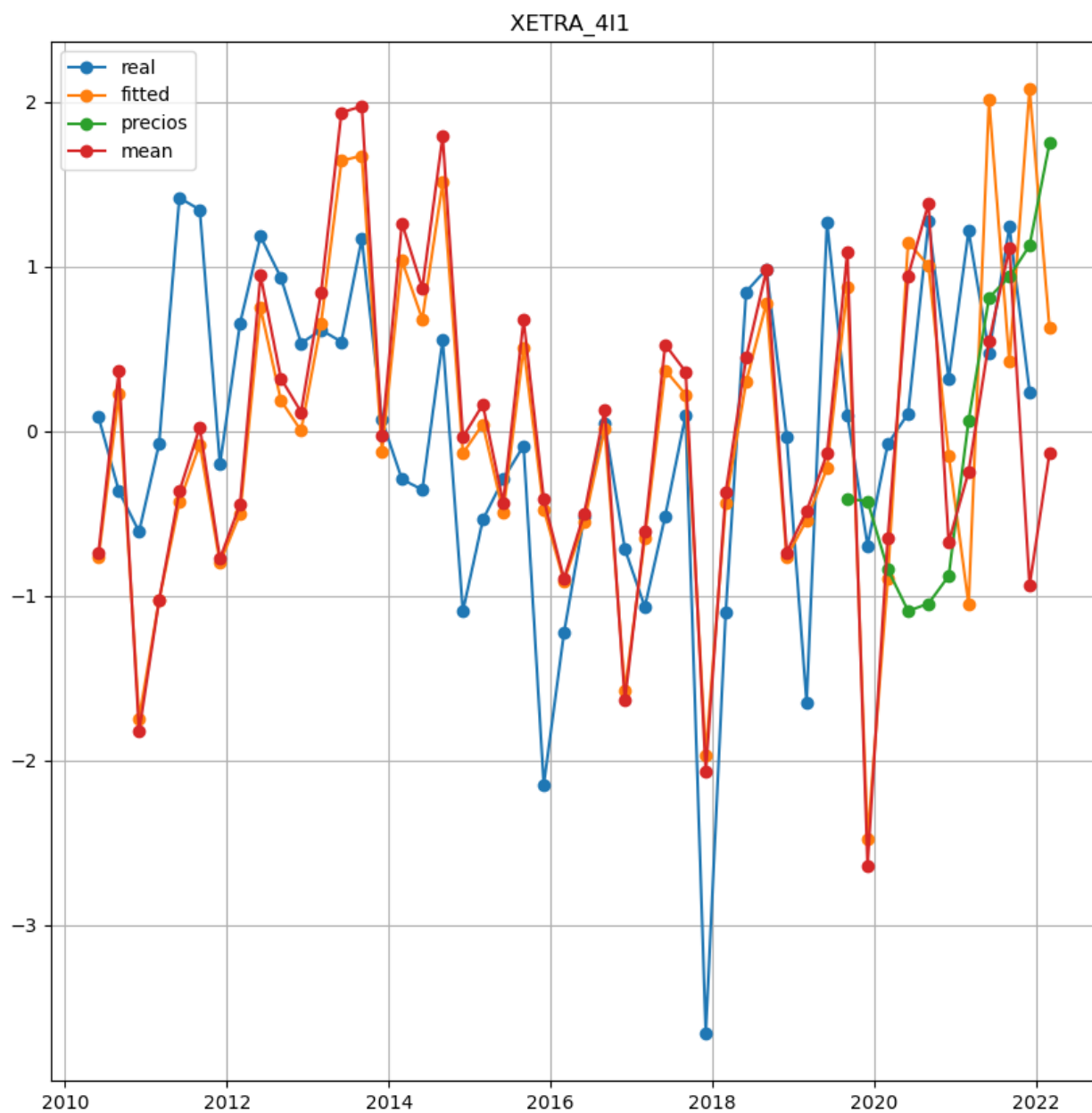
Seasonal orders: (1, 1, 3, 4)

Params: {'x1': 0.001, 'ar.S.L4': 0.202, 'ma.S.L4': -1.048, 'ma.S.L8': 1.056, 'ma.S.L12': -0.991, 'sigma2': 0.018}

Test de heteroskedasticidad: 0.506

Test de normalidad: 0.005

Test de colinealidad: [0.013, 0.008, 0.008, 0.019, 0.027, 0.027, 0.037, 0.058]



XETRA: 690D (Consumer Cyclical)

Name : XETRA_690D sector : Consumer Cyclical

Haier Smart Home Co., Ltd. manufactures and distributes home appliances in Mainland China, the United States, Australia, Southeast Asia, Europe, the Middle East, Africa, Japan, and internationally. It provides refrigerators, freezers, washing machines, dryers, household and commercial air-conditioners, purifiers, fresh air systems, electric water heaters, gas water heaters, solar water heaters, heat pump water heaters, vacuum cleaners, POE water purifiers, POU water purifiers, water softening equipment, dishwashers, ovens, gas stoves, and other kitchen appliances. The company also offers communication equipment; computers and accessories; and cooking products, dryers, disinfection cabinets, and smart home appliances. Additionally, it engages in residential interior decoration, professional construction operation, special equipment installation, and upgrading and repair businesses. The company was formerly known as Qingdao Haier Co., Ltd. and changed its name to Haier Smart Home Co., Ltd. in June 2019. Haier Smart Home Co., Ltd. was founded in 1984 and is based in Qingdao, China.

Orders: (2, 1, 1)

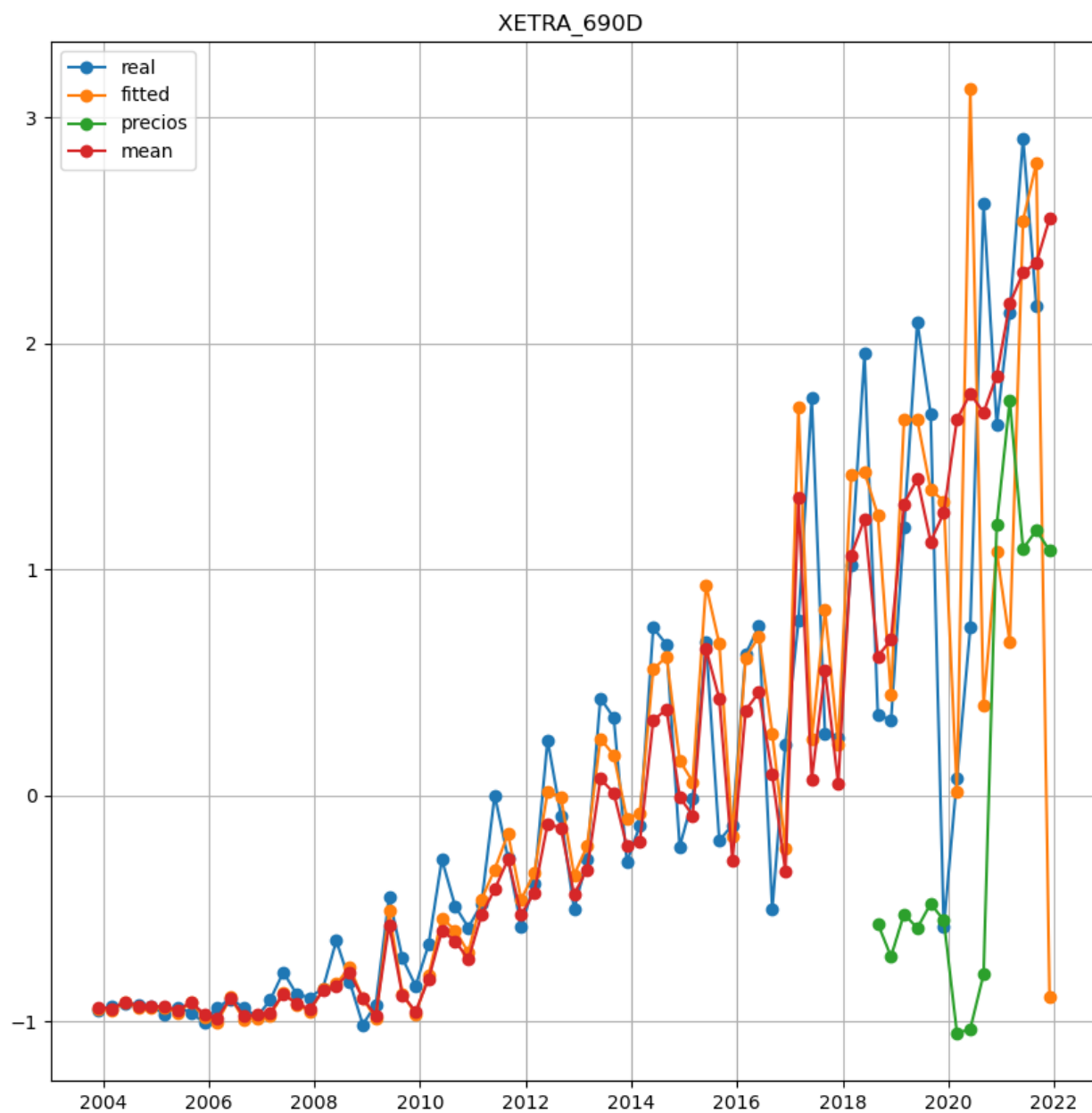
Seasonal orders: (0, 0, 0, 0)

Params: {'x1': 0.05, 'ar.L1': -0.03, 'ar.L2': -0.685, 'ma.L1': -0.354, 'sigma2': 0.213}

Test de heteroskedasticidad: 0.781

Test de normalidad: 0.0

Test de colinealidad: [0.766, 0.77, 0.906, 0.964, 0.986, 0.903, 0.937, 0.968, 0.981, 0.986]



XETRA: 7HP (Other)

Name : XETRA_7HP sector : Other

None

Orders: (1, 0, 1)

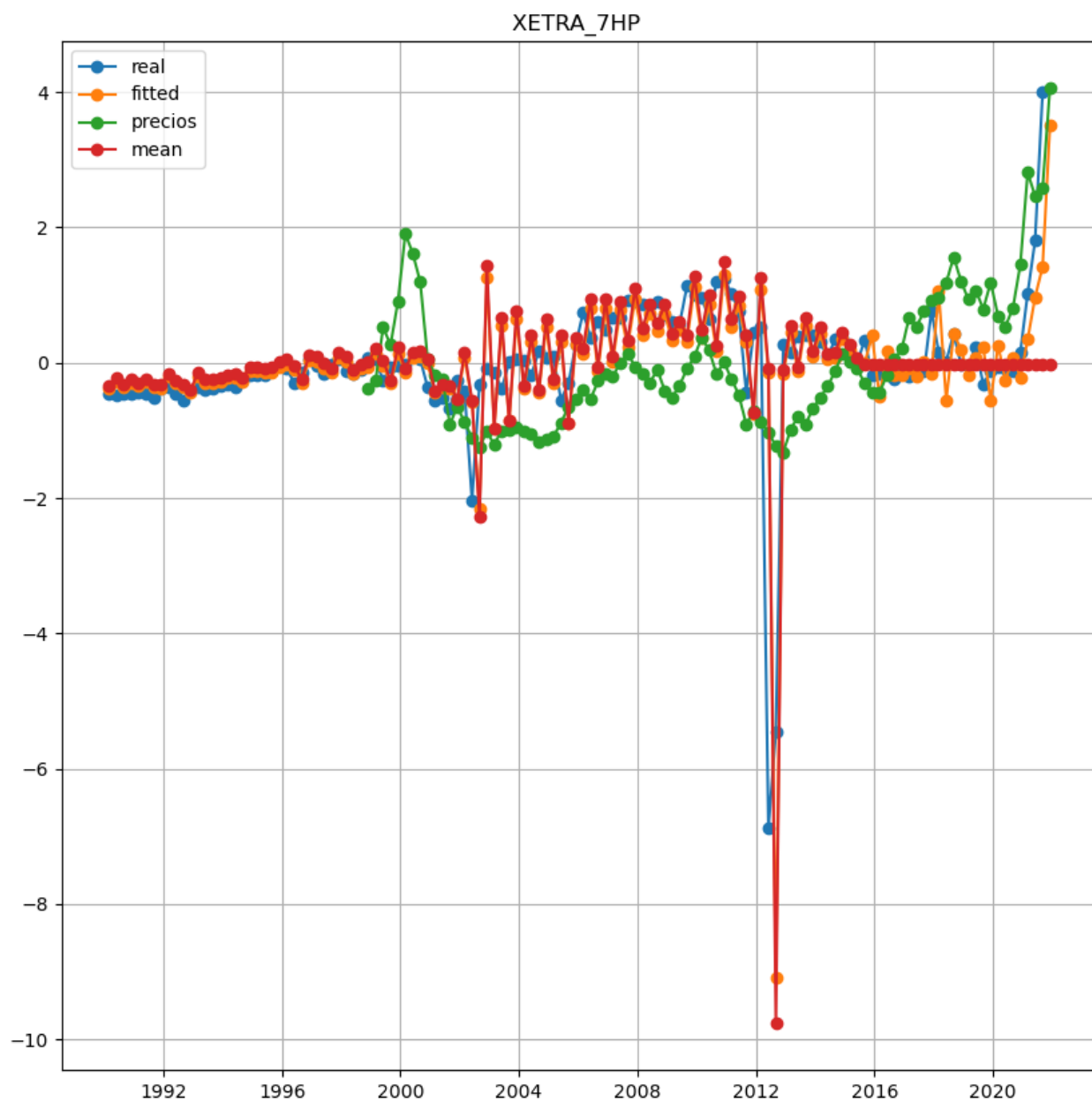
Seasonal orders: (0, 0, 0, 0)

Params: {'const': 9.819, 'ar.L1': 0.012, 'ma.L1': 0.717, 'sigma2': 0.006}

Test de heteroskedasticidad: 0.0

Test de normalidad: 0.0

Test de colinealidad: [0.943, 0.979, 0.867, 0.941, 0.961, 0.985, 0.968, 0.98, 0.975, 0.987]



XETRA: A1OS (Technology)

Name : XETRA_A1OS sector : Technology

All for One Group SE, together with its subsidiaries, provides business software solutions for SAP, Microsoft, and IBM in Germany, Switzerland, Austria, Luxemburg, Italy, and internationally. It operates through CORE and LOB segments. The company offers enterprise resource planning software solutions comprising of strategy, business models, customer and employee experience, new work, and big data and analytics, as well as the internet of things, machine learning, and cybersecurity and compliance solutions; and logistics and supply chain services. It also sells software licenses; and provides IT services, such as cloud contracts, outsourcing and managed services, software implementation and optimization projects, management and technology consulting, and training services. The company was formerly known as All for One Steeb AG and changed its name to All for One Group SE. All for One Group SE is headquartered in Filderstadt, Germany.

Orders: (3, 1, 2)

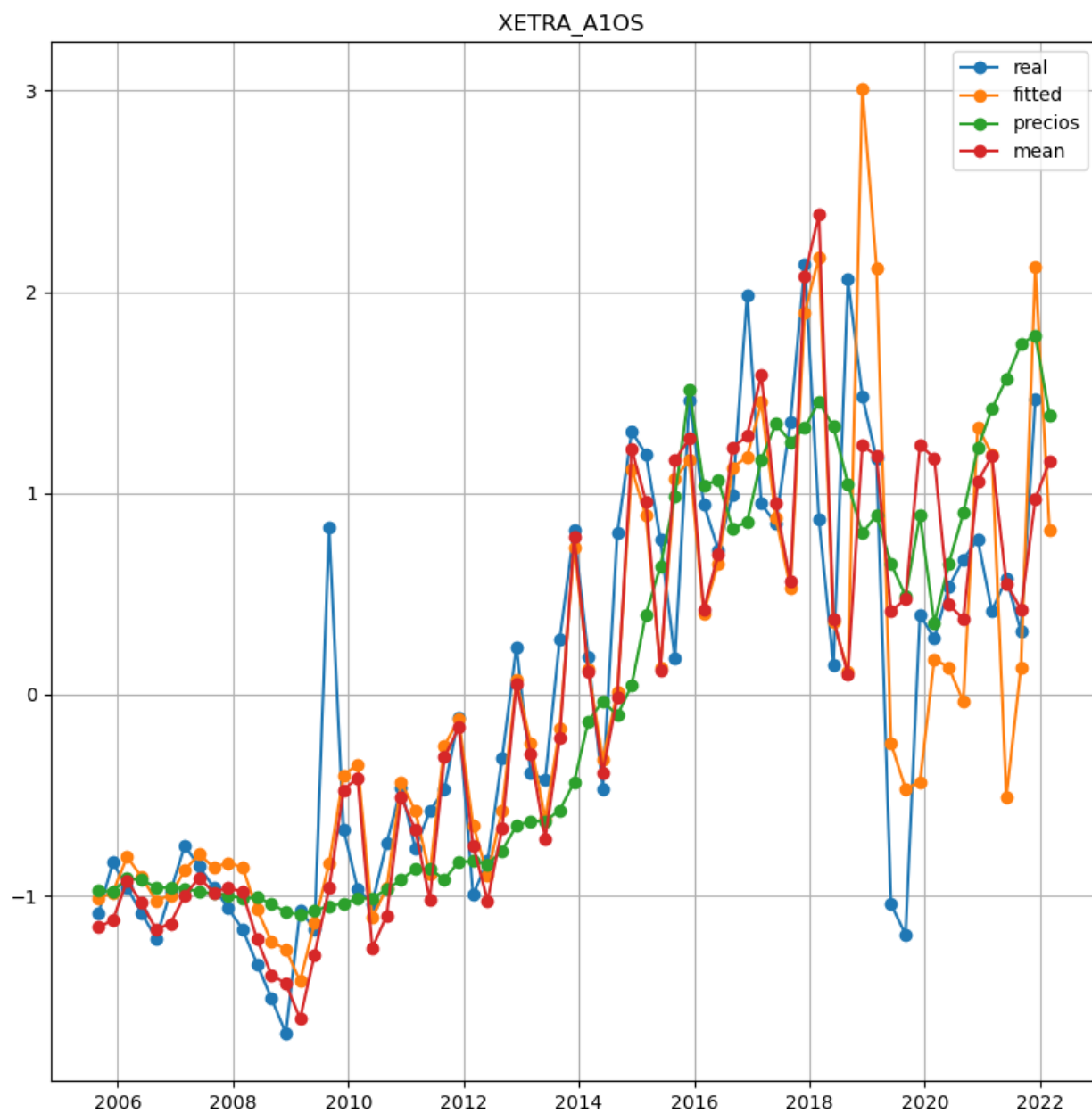
Seasonal orders: (1, 0, 0, 4)

Params: {'ar.L1': -0.641, 'ar.L2': -0.878, 'ar.L3': -0.666, 'ma.L1': 0.38, 'ma.L2': 0.866, 'ar.S.L4': -0.293, 'sigma2': 0.05}

Test de heteroskedasticidad: 0.68

Test de normalidad: 0.0

Test de colinealidad: [0.624, 0.675, 0.626, 0.772, 0.873, 0.935, 0.968, 0.983]



XETRA: A4Y (Real Estate)

Name : XETRA_A4Y sector : Real Estate

ACCENTRO Real Estate AG, together with its subsidiaries, operates as a property company that focuses on residential properties in Germany. The company is involved in the retail of condominiums to owner occupiers and buy-to-let investors; sale of real estate portfolio to institutional investors; management of real estate portfolio; and provision of sales and property administration, and privatization services to third parties. It also provides support services for concept designing of new projects. As of December 31, 2020, the company's property portfolio consist of 5,200 units. The company was formerly known as Estavis AG and changed its name to ACCENTRO Real Estate AG in February 2015. ACCENTRO Real Estate AG was founded in 1993 and is headquartered in Berlin, Germany. ACCENTRO Real Estate AG is a subsidiary of Brookline Real Estate S.à r.l.

Orders: (0, 0, 0)

Seasonal orders: (1, 0, 1, 4)

Params: {'const': 2.871, 'ar.S.L4': 0.521, 'ma.S.L4': -0.364, 'sigma2': 0.032}

Test de heteroskedasticidad: 0.0

Test de normalidad: 0.001

Test de colinealidad: [0.002, 0.004, 0.01, 0.021, 0.002, 0.0, 0.0, 0.0]

