

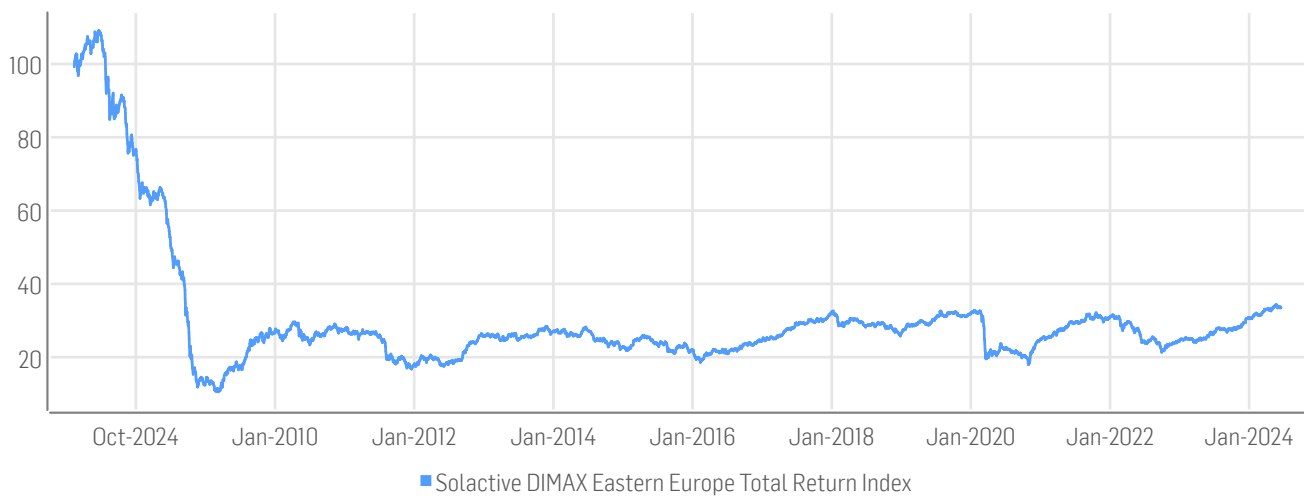
# FACTSHEET - AS OF 17-Jun-2024

## Solactive DIMAX Eastern Europe Total Return Index

### DESCRIPTION

The Solactive DIMAX Osteuropa Index reflects the price movements of companies and REITs whose main business purpose consists of holding property portfolios in Eastern Europe. Shares with a particularly low volatility are weighted higher in the index in relation to their market capitalisation than those with a higher volatility. The index is adjusted quarterly and calculated as a total return index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000A0JZNR3 / A0JZNR	Base Value / Base Date	100 Points / 08.02.2007
Bloomberg / Reuters	SBOXDO Index / .SBOXDIMAXO	Last Price	33.51
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.02.2007
Index Members	10		

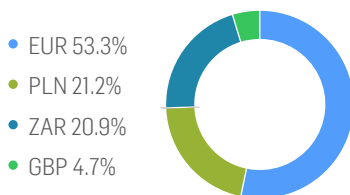
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## STATISTICS

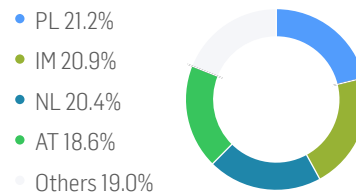
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.38%	3.08%	9.80%	27.22%	8.69%	-66.22%
Performance (p.a.)						-6.07%
Volatility (p.a.)	9.90%	9.15%	8.63%	9.80%	8.79%	20.31%
High	34.37	34.37	34.37	34.37	34.37	109.13
Low	33.42	32.51	30.44	26.20	30.44	10.52
Sharpe Ratio*	-1.95	1.03	1.99	2.45	1.80	-0.48
Max. Drawdown	-2.76%	-2.76%	-2.76%	-4.43%	-2.76%	-90.36%
VaR 95 \ 99				-13.6% \ -18.3%		-29.9% \ -63.1%
CVaR 95 \ 99				-17.3% \ -24.5%		-52.6% \ -100.5%

\* 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



## TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEPI ROCKCASTLE N.V.	NRP SJ Equity	IM	ZAR	20.88%
CTP NV	CTPNV NA Equity	NL	EUR	20.39%
IMMOFINANZ AG	IIA AV Equity	AT	EUR	18.60%
LAMDA DEVELOPMENT SA	LAMDA GA Equity	GR	EUR	12.32%
DOM DEVELOPMENT SA	DOM PW Equity	PL	PLN	10.41%
ECHO INVESTMENT SA	ECH PW Equity	PL	PLN	7.24%
DCI ADVISORS	DCI LN Equity	VG	GBP	4.71%
GLOBALWORTH REAL ESTATE INVE	GWI LN Equity	GG	EUR	1.95%
POLSKI HOLDING NIERUCHOMOSCI SA	PHN PW Equity	PL	PLN	1.76%

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