

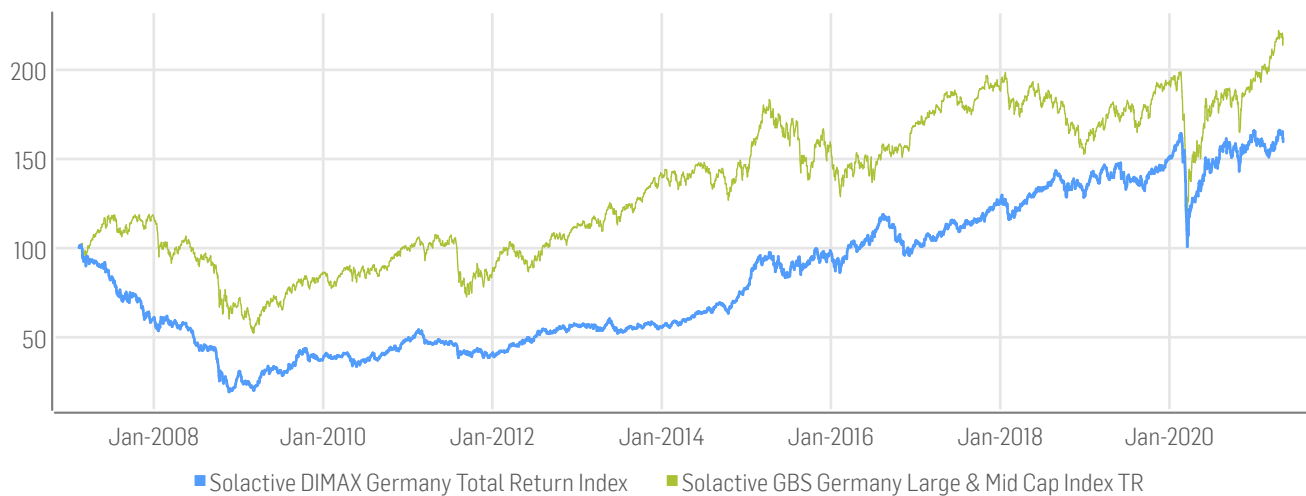
# FACTSHEET - AS OF 06-May-2021

## Solactive DIMAX Germany Total Return Index

### DESCRIPTION

The Solactive DIMAX Germany Total Return Index reflects the price movements of companies and REITs whose main business purpose consists of holding property portfolios in Germany. Stocks 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	DE000A0JZNS1 / A0JZNS	Base Value / Base Date	100 Points / 08.02.2007
Bloomberg / Reuters	SBOXDD Index / SBOXDIMAXDE	Last Price	159.61
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	13		

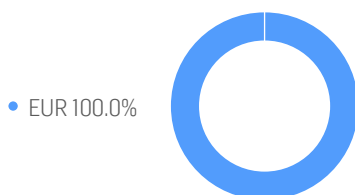
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.11%	0.30%	2.31%	15.89%	-3.75%	58.72%
Performance (p.a.)	-	-	-	-	-	3.30%
Volatility (p.a.)	14.67%	14.67%	15.52%	17.90%	15.10%	22.64%
High	166.20	166.20	166.20	166.20	166.20	166.20
Low	159.61	151.03	151.03	132.11	151.03	19.34
Sharpe Ratio	-0.05	0.12	0.34	0.93	-0.66	0.17
Max. Drawdown	-3.97%	-5.10%	-8.92%	-11.36%	-8.92%	-81.00%
VaR 95 \ 99				-26.5% \ -48.4%		-34.4% \ -68.0%
CVaR 95 \ 99				-39.8% \ -60.0%		-56.1% \ -96.8%

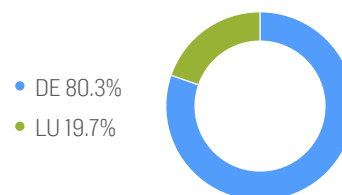
## STATISTICS - GBS - Solactive GBS Germany Large & Mid Cap Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.28%	8.03%	23.03%	38.96%	12.22%	117.43%
Performance (p.a.)	-	-	-	-	-	5.61%
Volatility (p.a.)	15.72%	13.40%	14.40%	20.14%	13.52%	21.91%
High	1193.91	1193.91	1193.91	1193.91	1193.91	1193.91
Low	1150.14	1063.53	993.62	807.57	1037.65	281.83
Sharpe Ratio	0.26	2.79	3.67	1.99	2.97	0.28
Max. Drawdown	-3.67%	-3.67%	-3.67%	-13.05%	-3.67%	-55.90%
VaR 95 \ 99				-25.6% \ -67.4%		-34.3% \ -65.2%
CVaR 95 \ 99				-51.3% \ -68.2%		-53.7% \ -88.5%

## Composition by Currencies



## Composition by Countries



### TOP COMPONENTS AS OF 06-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	20.06%
VONOVIA SE	VNA GY Equity	DE	EUR	18.80%
DEUTSCHE WOHNEN SE	DWNI GY Equity	DE	EUR	16.75%
GRAND CITY PROPERTIES SA	GYC GY Equity	LU	EUR	9.14%
AROUNDTOWN SA	ATI GY Equity	LU	EUR	8.56%
HAMBORNER REIT AG	HABA GY Equity	DE	EUR	5.90%
TAG IMMOBILIEN AG	TEG GY Equity	DE	EUR	5.46%
ALSTRIA OFFICE REIT-AG	AOX GY Equity	DE	EUR	4.50%
INSTONE REAL ESTATE GROUP AG	INS GY Equity	DE	EUR	2.95%
DEUTSCHE EUROSHOP AG	DEQ GY Equity	DE	EUR	2.17%
ADLER GROUP SA	ADJ GY Equity	LU	EUR	2.01%
PATRIZIA AG	PAT GY Equity	DE	EUR	1.88%
DIC ASSET AG	DIC GY Equity	DE	EUR	1.84%

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