

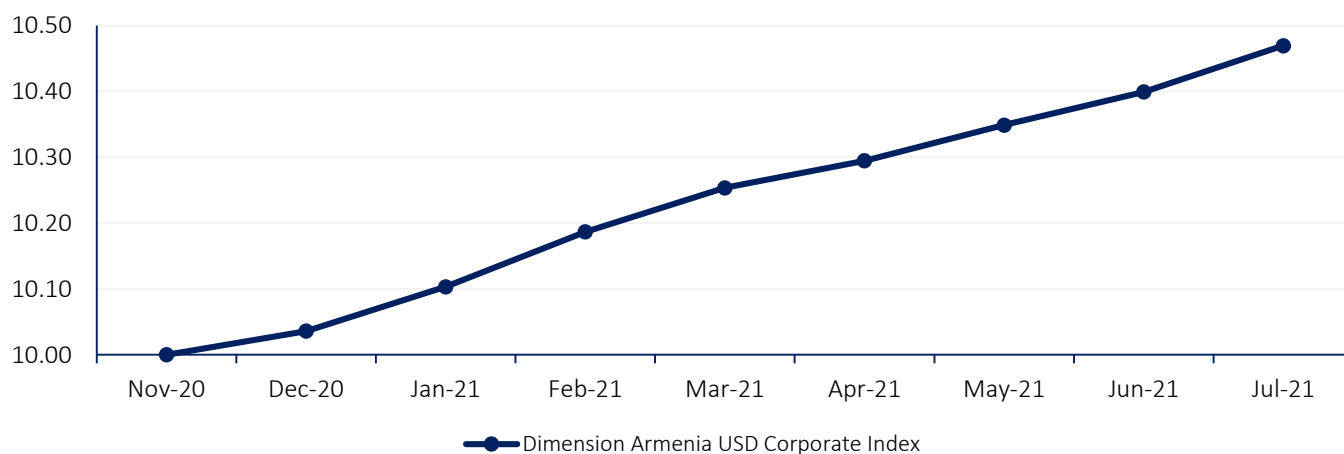
## Index Description

Dimension Armenia USD Corporate Bond Index comprises bonds issued by Armenian corporations meeting the index's eligibility criteria.

|                       |                         |
|-----------------------|-------------------------|
| WEIGHTING METHOD      | Market Value weighted   |
| REBALANCING FREQUENCY | Monthly                 |
| CALCULATION FREQUENCY | Monthly                 |
| REBALANCING DATE      | First day of each month |
| BASE DATE             | Last day of each month  |
| CURRENCY              | USD                     |
| LAUNCH DATE           | May 31, 2021            |
| FIRST VALUE DATE*     | November 30, 2020       |

\*All information for an index prior to its launch date is back-tested based on the index methodology in effect on the launch date.

### Monthly Performance Dynamics



|                  | 1 Month | 3 Month | 6 Month | YTD   | Since Inception |
|------------------|---------|---------|---------|-------|-----------------|
| Total Return (%) | 0.68%   | 1.70%   | 3.62%   | 4.32% | 4.70%           |

## Index Statistics

|                                       |             |
|---------------------------------------|-------------|
| INDEX MARKET VALUE (USD)              | 255,293,286 |
| NUMBER OF CONSTITUENT BONDS           | 44          |
| TOTAL NOMINAL VALUE OUTSTANDING (USD) | 249,554,925 |
| WEIGHTED AVERAGE COUPON               | 5.19%       |
| WEIGHTED AVERAGE MATURITY (Years)     | 1.37        |
| WEIGHTED AVERAGE MODIFIED DURATION    | 1.29        |
| WEIGHTED AVERAGE YIELD TO MATURITY    | 4.23%       |

The index data is published on the website on the 20<sup>th</sup> of each month.

For Dimension Armenia USD Corporate Bond Index eligibility criteria, rebalancing and weighting rules, pricing & analytics details, return & statistic calculation rules, index aggregation, general methodology considerations, please contact Dimension.

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## Performance Disclosure

Dimension defines various dates to assist index users in providing transparency. The First Value Date is the first day for which there is a calculated value (back-tested) for the index. The Base Date is the date at which the index is set to a fixed value for calculation purposes. The Launch Date designates the date when the values of an index are first considered live: index values provided for any time period prior to the index's Launch Date are considered back-tested. Launch Date is defined as the date by which the values of an index are known to have been released to the public.

Information presented prior to an index's launch date is hypothetical back-tested performance, and is based on the index methodology in effect on the launch date applied retroactively. When back-testing data, Dimension uses actual historical constituent-level data (e.g., historical price, market capitalization, and corporate action data) in its calculations. In cases when actual data is not available for all relevant historical periods, Dimension may employ a process of using "Backward Data Assumption."

Index returns shown do not represent the results of actual trading of investable assets/securities. Dimension maintains the index and calculates the index levels and performance shown or discussed but does not manage all constituent assets. Index returns do not reflect payment of any sales charges or fees an investor may pay to purchase the securities underlying the Index or investment funds that are intended to track the performance of the Index. The imposition of these fees and charges would cause actual and back-tested performance of the securities/fund to be lower than the Index performance shown.

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