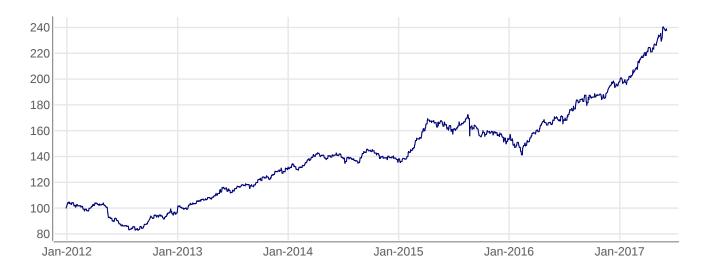


# FACTSHEET – 05.06.2017 B-BRE Tel Aviv 125 Low Volatility High Dividends Index

## **DESCRIPTION**

The Solactive – B-BRE Tel Aviv 125 Low Volatility High Dividends Index tracks the price movement of shares selected from the TA-125 Index (formerly TA-100 Index) that historically had a high dividend yield and exhibited low volatility. The index is calculated as a gross total return index in USD and adjusted semi-annually.

### **HISTORICAL PERFORMANCE\***



### **CHARACTERISTICS**

ISIN / WKN	DE000SLA2RX5 / SLA2RX	Base Value / Base Date	100 Points / 29.12.2011	
Bloomberg / Reuters	SOBBTAHD Index / .SOBBTAHD	Last Price	237.67	
Index Calculator	Solactive AG	52W High	240.45	
Index Type	Total Return	52W Low	165.37	
Index Currency	ILS	Calculation	09:00am to 6:00pm (Asia/Jerusalem), every 60 seconds	
Index Members	lex Members 2		Available daily back to 29.12.2011	
Dividends	Reinvested (Total Return Index)			





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### **STATISTICS**

ILS	30D	90D	180D	360D	YTD	Since Inception
Performance	3.7%	11.0%	20.8%	40.5%	20.2%	137.7%
Performance (p.a.)	56.0%	53.0%	46.8%	41.2%	54.0%	17.3%
Volatility (p.a.)	14.6%	11.3%	10.3%	11.4%	10.4%	12.0%
High	240.45	240.45	240.45	240.45	240.45	240.45
Low	229.41	214.03	193.70	165.37	195.75	82.76
Sharpe Ratio	3.83	4.70	4.54	3.62	5.17	1.44
Max. Drawdown	-2.5%	-2.5%	-2.7%	-4.2%	-2.7%	-20.9%
VaR 95 \ 99				-15.4% \ -26.4%		-17.3% \ -31.4%
CVaR 95 \ 99				-25.0% \ -45.8%		-27.6% \ -46.2%

### **TOP COMPONENTS AS OF 05.06.2017**

Ticker	Currency	Country	Company	Weight
FTIN IT Equity	ILS	IL	FIRST INTERNATIONAL BANK ISRAEL ORD5	9.19%
MTRX IT Equity	ILS	IL	MATRIX IT LTD	8.94%
PZOL IT Equity	ILS	IL	PAZ OIL CO LTD ORD	8.93%
RIT1 IT Equity	ILS	IL	REIT 1 LTD.	7.19%
AMOT IT Equity	ILS	IL	AMOT INVESTMENTS LTD.	6.94%
BYSD IT Equity	ILS	IL	BAYSIDE LAND CORP. LTD.	6.56%
ASPR IT Equity	ILS	IL	ASHTROM PROPERTIES LTD.	6.31%
ALHE IT Equity	ILS	IL	ALONY HETZ PROPERTIES & INV	5.93%
IDIN IT Equity	ILS	IL	IDI INSURANCE	5.17%
SAE IT Equity	ILS	IL	SHUFERSAL LTD ORD B	3.20%

## For more information, please visit www.solactive.com.

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