

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	25	History	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.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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