

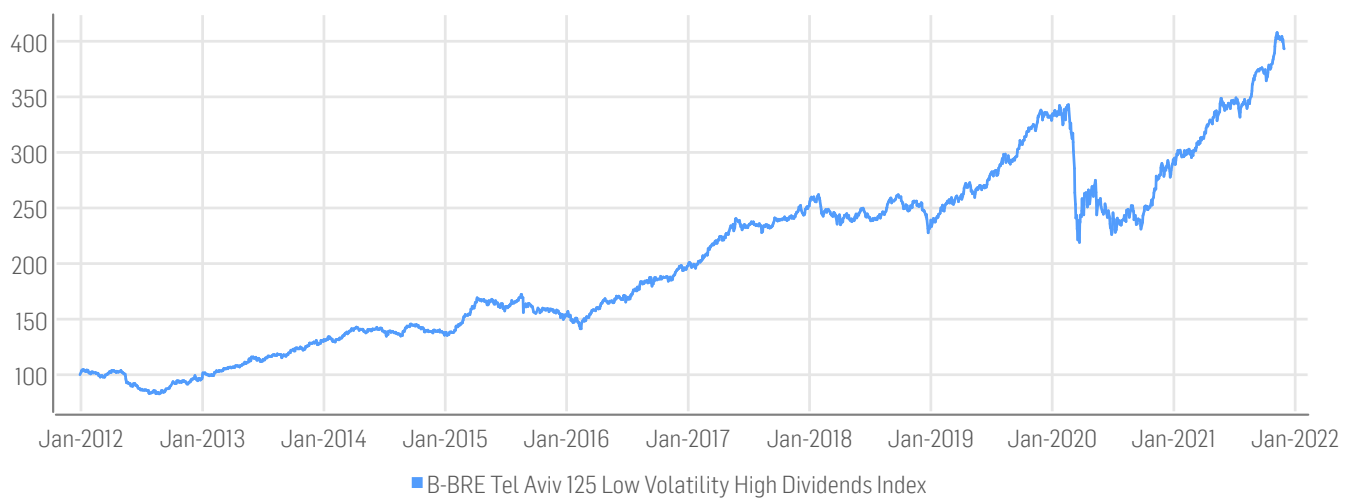
FACTSHEET - AS OF 29-Nov-2021

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 ILS 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	393.15
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 6:00pm (Asia/Jerusalem), every 60 seconds
Index Currency	ILS	History	Available daily back to 29.12.2011
Index Members	25		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.82%	7.64%	15.56%	40.21%	34.12%	293.15%
Performance (p.a.)	-	-	-	-	-	14.80%
Volatility (p.a.)	12.08%	10.60%	11.09%	12.14%	11.65%	14.71%
High	407.85	407.85	407.85	407.85	407.85	407.85
Low	389.35	364.41	331.72	277.71	289.15	82.76
Sharpe Ratio	2.03	3.28	3.08	3.37	3.26	1.01
Max. Drawdown	-3.60%	-3.60%	-4.98%	-5.14%	-4.98%	-36.15%
VaR 95 \ 99				-16.7% \ -30.8%		-21.1% \ -40.1%
CVaR 95 \ 99				-25.0% \ -34.6%		-35.7% \ -64.9%

TOP COMPONENTS AS OF 29-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
RAMI LEVY CHAIN STORES HASHI	RMLI IT Equity	IL	ILS	7.97%
REIT 1 LTD.	RIT1 IT Equity	IL	ILS	7.16%
SELLA CAPITAL REAL ESTATE LTD.	SLARL IT Equity	IL	ILS	6.78%
GAV- YAM LANDS CORP LTD	GVYM IT Equity	IL	ILS	6.39%
AMOT INVESTMENTS LTD.	AMOT IT Equity	IL	ILS	5.89%
PLASSON INDUSTRIES LTD	PLSN IT Equity	IL	ILS	5.50%
STRAUSS GROUP LTD ORD A	STRS IT Equity	IL	ILS	4.39%
ADGAR INVESTMENT & DEVELOPME	ADGR IT Equity	IL	ILS	4.00%
MEGA OR HOLDINGS LTD	MGOR IT Equity	IL	ILS	3.98%
ISRAS INVESTMENT COMPANY LTD	ISRS IT Equity	IL	ILS	3.91%

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