

FACTSHEET - AS OF 21-Oct-2020

Solactive GBS Israel Large & Mid Cap Index TR

DESCRIPTION

The Solactive GBS Israel Large & Mid Cap Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Israeli market. It is calculated as a Total Return index in ILS and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



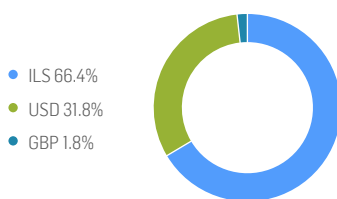
CHARACTERISTICS

ISIN / WKN	DE000SLA4KZ1 / SLA4KZ	Base Value / Base Date	865.43 Points / 08.05.2006
Bloomberg / Reuters	- / .SILLMCT	Last Price	1031.72
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	ILS	History	Available daily back to 08.05.2006
Index Members	34		

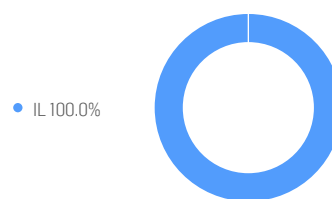
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.15%	-1.04%	12.01%	0.13%	-3.01%	19.21%
Performance (p.a.)	-	-	-	-	-	1.22%
Volatility (p.a.)	11.89%	14.67%	16.71%	22.19%	24.30%	15.27%
High	1056.53	1076.40	1076.40	1135.10	1135.10	1418.05
Low	971.91	971.91	920.54	766.68	766.68	659.85
Sharpe Ratio	5.39	-0.28	1.55	0.01	-0.15	0.08
Max. Drawdown	-2.40%	-9.71%	-9.71%	-32.46%	-32.46%	-45.93%
VaR 95 \ 99				-31.7% \ -83.2%		-24.5% \ -46.3%
CVaR 95 \ 99				-62.3% \ -115.5%		-39.2% \ -65.9%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	12.67%
WIX.COM LTD	WIX UW Equity	IL	USD	12.64%
NICE LTD	NICE IT Equity	IL	ILS	12.49%
TEVA PHARMACEUTICAL IND LTD	TEVA IT Equity	IL	ILS	9.58%
BANK LEUMI LE-ISRAEL ORD	LUMI IT Equity	IL	ILS	6.44%
BANK HAPOALIM BM ORD	POLI IT Equity	IL	ILS	6.10%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	3.92%
ISRAEL DISCOUNT BANK LTD ORD A	DSCT IT Equity	IL	ILS	3.11%
KORNIT DIGITAL LTD	KRNT UW Equity	IL	USD	2.57%
MIZRAHI TEFAHOT BANK LTD ORD	MZTF IT Equity	IL	ILS	2.43%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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