

FACTSHEET - Solactive GBS Israel Large & Mid Cap Index TR

AS OF 03-Jul-2024



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



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	13.73%	12.06%	-15.06%	18.19%	5.45%	8.55%

CHARACTERISTICS

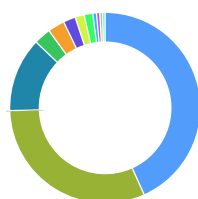
ISIN / WKN	DE000SLA4KZ1 / SLA4KZ	Base Value / Base Date	865.43 Points / 08.05.2006
Bloomberg / Reuters	/ .SILLMCT	Last Price	1435.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	ILS	History	Available daily back to 08.05.2006
Index Members	37		

STATISTICS

ILS	30D	90D	180D	360D	YTD	Since Inception
Performance	2.63%	4.20%	13.27%	25.24%	14.21%	65.83%
Performance (p.a.)						2.83%
Volatility (p.a.)	8.85%	10.59%	9.83%	12.51%	9.85%	14.89%
High	1435.12	1435.12	1435.12	1435.12	1435.12	1435.12
Low	1385.90	1328.91	1265.20	1086.46	1256.58	659.85
Max. Drawdown	-1.63%	-5.51%	-6.22%	-12.17%	-6.22%	-45.93%
VaR 95 \ 99				-19.6% \ -27.0%		-23.5% \ -43.6%
CVaR 95 \ 99				-28.2% \ -48.4%		-37.3% \ -62.2%

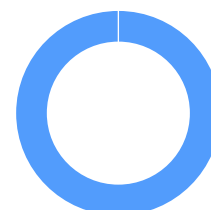
COMPOSITION BY SECTORS

- Technology 43.3%
- Finance 31.3%
- Healthcare 12.6%
- Industrials 2.9%
- Non-Energy Materials 2.9%
- Utilities 2.1%
- Consumer Cyclicals 1.5%
- Telecommunications 1.5%
- Energy 0.6%
- Business Services 0.5%
- Consumer Non-Cyclicals 0.5%
- Consumer Services 0.4%



COMPOSITION BY COUNTRIES

- Israel 100.0%



TOP COMPONENTS AS OF 03-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
TEVA PHARMACEUTICAL IND LTD	TEVA IT Equity	IL	ILS	11.79%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	9.77%
BANK LEUMI LE-ISRAEL ORD	LUMI IT Equity	IL	ILS	7.59%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	7.17%
BANK HAPOLIM BM ORD	POLI IT Equity	IL	ILS	7.00%
NICE LTD	NICE IT Equity	IL	ILS	6.78%
WIX.COM LTD	WIX UW Equity	IL	USD	5.30%
MONDAY.COM LTD	MNDY UW Equity	IL	USD	5.16%
NOVA LTD	NVMI IT Equity	IL	ILS	4.34%
ISRAEL DISCOUNT BANK LTD ORD A	DSCT IT Equity	IL	ILS	3.95%

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