



הבורסה לניירות ערך תל אביב
TEL AVIV STOCK EXCHANGE

Aug 19, 2021

396253.docx

TASE Index Manager Decisions

Gradual addition of Shares to TASE Indices – Sep 2021 Monthly Rebalance

1. In the upcoming Index Rebalance (Sep 2021), 11 shares will be added to TASE Equity Indices. In order to reduce the risk of Trading Abnormalities / Failures on the Rebalance Date, TASE calculated "Coverage-Availability Ratio", which describes the amount of money passive funds needs to purchase relatively to the available float in the market at that point of time. A value higher than 5% might suggests difficulty to purchase the entire scope of money needed during the Rebalance Date.

In addition, TASE calculated "Number of Coverage Days", which describes the money amount passive Funds needs to purchase in each and every share relatively to the Average Daily Turnover during the past month.

2. For 4 shares, the Coverage-Availability number of days exceeded 30 average trading days. Therefore, the below mentioned shares will be added to TASE Indices gradually during 3 monthly phases:

Name	ISIN	Coverage-Availability Ratio	Number of Coverage Days
Identi	IL0011774507	1.65%	357
Libra	IL0011769812	1.56%	49
Plusenmore	IL0011767006	1.19%	433
Sarin Tech	IL0010927254	2.55%	667

3. The following gradual phases shall be implemented for Indices that hold AUM greater than 200 million NIS, will be as follows:

- Sep 2021 Rebalance – 40% of calculated Factor

THE TEL-AVIV STOCK EXCHANGE LTD

2 Ahuzat Bayit St., Tel-Aviv 6525216 Israel • POB 29060, Tel-Aviv 6129001 Israel

Tel: 972-76-8160411 • Fax: 972-3-5105379

www.tase.co.il

- Oct 2021 Rebalance – 70% Calculated Factor
- Nov 2021 Rebalance – 100% Calculated Factor

Kind Regards,

(-)

Indices Unit