

Israeli 120 CPI-Linked Corporate Bonds Equally Weighted iNDEX

QUICK FACTS

Index Launch Date:	Nov 1, 2022
Index Base Date:	Mar 31, 2015
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Equal Weight
Constituent Weight Cap:	2.00%
Corporate Weight Cap:	8.0%

ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	CPI Linked
Issuer Type:	Corporate
Credit Rating:	A- & up

FUNDAMENTALS

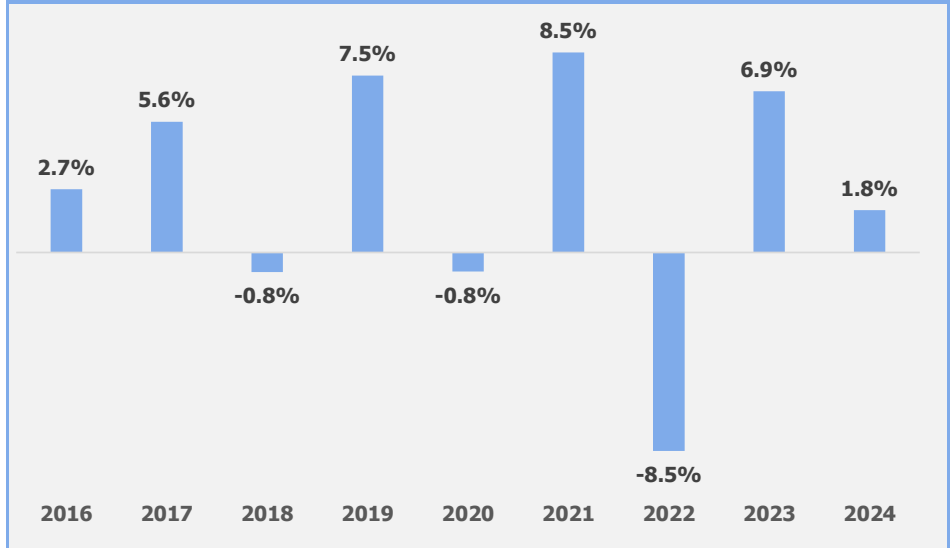
# of Constituents	100
Modified Duration	3.97
Yield to Maturity	3.13%
Credit Rating	iIAA

SECTORS BREAKDOWN

Real Estate	53.0%
Financials	24.8%
Utilities	8.1%
Energy	7.1%
Industrials	3.0%
Consumer Disc.	2.0%
Materials	1.0%
Communications	1.0%

The index is designed to measure the performance of the largest 120 Israeli domiciled CPI-linked AAA-A rated corporate bonds by market capitalization, equally weighted on each rebalancing date

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

Returns				Standard Deviation*			Sharp Ratio*		
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
1.8%	5.2%	3.6%	8.7%	4.2%	4.2%	5.8%	0.4	-0.2	0.1

* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
G City B14	IL0012607367	1.0%
G City B16	IL0012607854	1.0%
G City B12	IL0012606039	1.0%
Blue Square Real Estate B8	IL0011575698	1.0%
Mega Or B7	IL0011416968	1.0%
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Leumi Bank B185	IL0012018219	1.0%
Poalim B202	IL0011998502	1.0%
Paz Oil B7	IL0011425951	1.0%
Albar B19	IL0011918245	1.0%