

QUICK FACTS

| | |
|-------------------------|--------------|
| Index Launch Date: | Nov 23, 2023 |
| Index Base Date: | Dec 31, 2020 |
| Index Base Value: | 100 |
| Index Tax Type: | GTR |
| Index Currency: | ILS |
| Index Reconstitution: | Monthly |
| Index Weighting Type: | Market Cap |
| Constituent Weight Cap: | 6.00% |
| Corporate Weight Cap: | 10.0% |

ELIGIBLE CRITERIA

| | |
|----------------|-----------------|
| Interest Type: | Fixed/No Coupon |
| Linkage Type: | CPI Linked |
| Issuer Type: | Corporate |
| Credit Rating: | B- & up |

FUNDAMENTALS

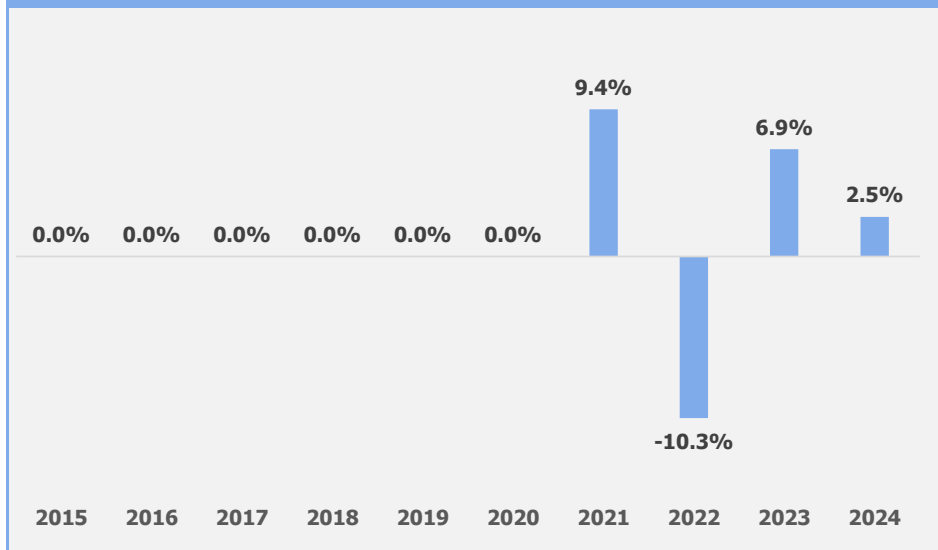
| | |
|-------------------|-------|
| # of Constituents | 17 |
| Modified Duration | 4.20 |
| Yield to Maturity | 3.31% |
| Credit Rating | iAA- |

SECTORS BREAKDOWN

| | |
|----------------|-------|
| Real Estate | 57.5% |
| Financials | 24.3% |
| Energy | 6.1% |
| Communications | 6.1% |
| Consumer Disc. | 6.0% |

The index is designed to measure the performance of Israeli domiciled CPI-linked corporate bonds matured on 2030, and replaced by T-Bills until the end of the maturity year (index calculation will be terminated at the end of the maturity year)

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 |
| | 2.5% | 6.5% | 3.1% | -- | 4.5% | 4.6% | -- | 0.6 | -0.2 | -- |

* 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 |
|-----------------------------|--------------|--------------|
| Mercantile B4 | IL0011713059 | 6.1% |
| Paz Oil B7 | IL0011425951 | 6.1% |
| Delek Properties B1 | IL0011961799 | 6.1% |
| Big B15 | IL0011622219 | 6.1% |
| Poalim B203 | IL0011998684 | 6.1% |
| Phoenix B5 | IL0076702849 | 6.1% |
| Bezeq B12 | IL0023002426 | 6.1% |
| Mega Or B9 | IL0011651416 | 6.1% |
| Adgar Investments B11 | IL0018202817 | 6.1% |
| Mizrahi Tefahot Issuing B42 | IL0023101830 | 6.1% |