

Israeli 120 CPI-Linked Corporate Bonds INDEX

QUICK FACTS

| | |
|-------------------------|--------------|
| Index Lounce 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: | Market Cap |
| Constituent Weight Cap: | 2.00% |
| Corporate Weight Cap: | 6.0% |

ELIGIBLE CRITERIA

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

FUNDAMENTALS

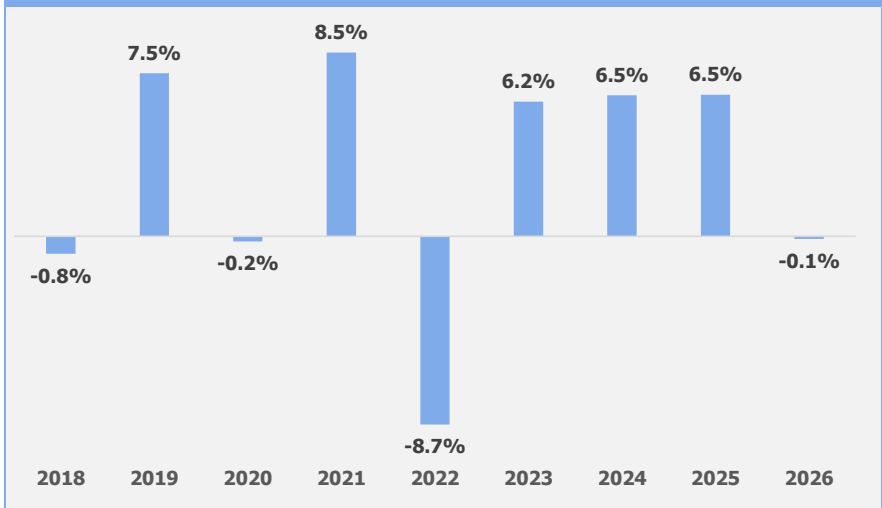
| | |
|-------------------|-------|
| # of Constituents | 120 |
| Modified Duration | 4.19 |
| Yield to Maturity | 2.70% |
| Credit Rating | iIAA |

SECTORS BREAKDOWN

| | |
|----------------|-------|
| Real Estate | 51.7% |
| Financials | 28.9% |
| Utilities | 9.5% |
| Industrials | 4.1% |
| Consumer Disc. | 2.1% |
| Communications | 1.5% |
| Materials | 1.5% |
| Energy | 0.6% |

The index is designed to measure the performance of the largest 120 Israeli domiciled CPI-linked AAA-A rated corporate bonds by market capitalization

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

| 2026 | Returns | | | Standard Deviation* | | | Sharp Ratio* | | |
|-------|---------|---------|---------|---------------------|---------|---------|--------------|---------|---------|
| | 1 Year | 3 Years | 5 Years | 1 Year | 3 Years | 5 Years | 1 Year | 3 Years | 5 Years |
| -0.1% | 5.9% | 19.1% | 16.9% | 2.2% | 3.1% | 3.6% | 1.4 | 0.9 | 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 |
|-----------------------|--------------|--------------|
| Amot 6 | IL0011586091 | 1.5% |
| Poalim Hanpakot B201 | IL0011913451 | 1.5% |
| Leumi Bank B186 | IL0012018391 | 1.5% |
| Discount Manpikim B15 | IL0074803045 | 1.5% |
| Israel Ports B2 | IL0011455727 | 1.5% |
| Leumi Bank B183 | IL0060405474 | 1.5% |
| Poalim B204 | IL0012274531 | 1.5% |
| Amot B8 | IL0011727828 | 1.5% |
| Discount Manpikim B18 | IL0012344342 | 1.5% |
| Discount Manpikim B17 | IL0012159534 | 1.5% |