As of:01/05/2024

QUICK FACTS

Index Launce Date:	Feb 20, 2023		
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:	1.5%		
Corporate Weight Cap:	1.5%		

research and development

ELIGIBLE CRITERIA

FUNDAMENTALS

of Constituents

Modified Duration

Yield to Maturity

Credit Rating

Interest Type:	Fixed
Linkage Type:	Non/CPI Linked
Issuer Type:	Corporate
Credit Rating:	Investment Grade

ANNUAL	PERFORI	MANCE						
	5.6%		6.3%				7.0%	
					4.3%			
3.1%				1.4%				1.0%
		-1.0%				L		
						-5.8%		
2016	2017	2018	2019	2020	2021	2022	2023	2024

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
1.0%	7.8%	4.3%	11.2%	4.1%	3.5%	5.5%	1.0	-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 relavant central bank rate as a risk-free rate

SECTORS BREAKDOWN

133

3.24

ilA+

5.86%

Real Estate		43.4%
Financials		14.4%
Consumers		11.6%
Energy		10.8%
Communications		6.0%
Industrials		4.5%
Other	1 - C	3.5%
Utilities	L .	2.1%
Materials	l i i	1.5%
Technology	l i i i	1.2%
Healthcare		0.9%

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Direct Finance B6	IL0011916595	1.5%
ACRO B1	IL0011885725	1.5%
Big B12	IL0011562316	1.5%
B Communications B6	IL0011781510	1.5%
Gav Yam B6	IL0075901285	1.5%
Dalia B2	IL0011935983	1.5%
Carasso Real Estate B1	IL0011900086	1.5%
Shikun & Binui Energy B1	IL0011985715	1.5%
Bezeq B9	IL0023001766	1.5%
Silverstein B2	IL0011605974	1.5%

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