

Israeli CPI-Linked up to A Bond iINDEX

QUICK FACTS

Index Launch Date:	May 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:	2.5%
Corporate Weight Cap:	8.0%

ELIGIBLE CRITERIA

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

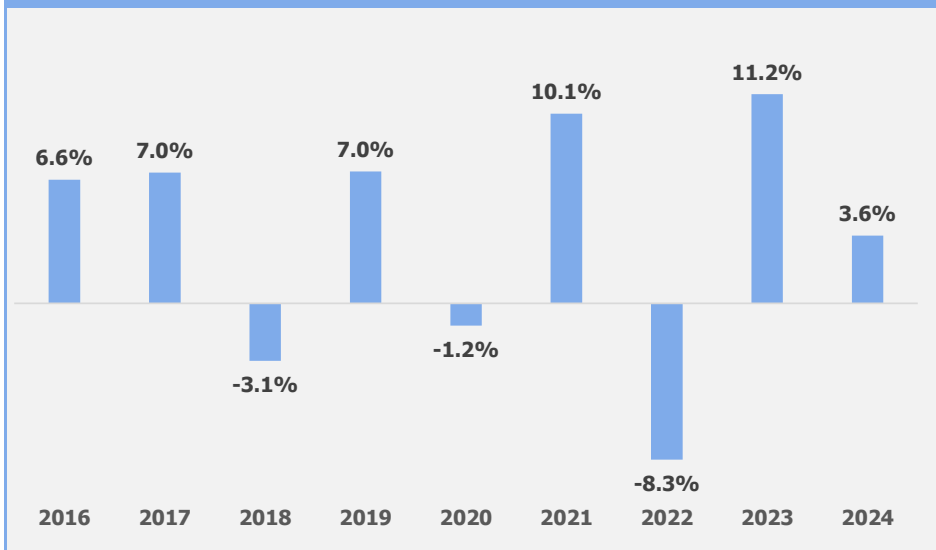
FUNDAMENTALS

# of Constituents	65
Modified Duration	3.10
Yield to Maturity	3.65%
Credit Rating	iIA-

SECTORS BREAKDOWN

Real Estate	74.0%
Industrials	14.3%
Utilities	5.0%
Consumer Disc.	2.9%
Energy	2.5%
Financials	1.3%

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
	3.6%	9.8%	10.0%	18.6%	5.4%	5.0%	7.9%	1.1	0.2	0.3

* 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
Dalia B1	IL0011849515	2.5%
Property & Building B4	IL0069901549	2.5%
Afi Properties B8	IL0011422313	2.5%
OPC B2	IL0011660573	2.5%
G City B12	IL0012606039	2.5%
Aspen Group B8	IL0031303907	2.5%
Shikun & Binui B8	IL0011358889	2.5%
Ashtrom Group B4	IL0011829897	2.5%
Property & Building B10	IL0011936304	2.5%
Dalia B2	IL0011935983	2.5%