

Israeli AAA-AA CPI-Linked 2-4 Bond iINDEX

QUICK FACTS

Index Lounce Date:	Jun 12, 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:	3.00%
Corporate Weight Cap:	8.0%

ELIGIBLE CRITERIA

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

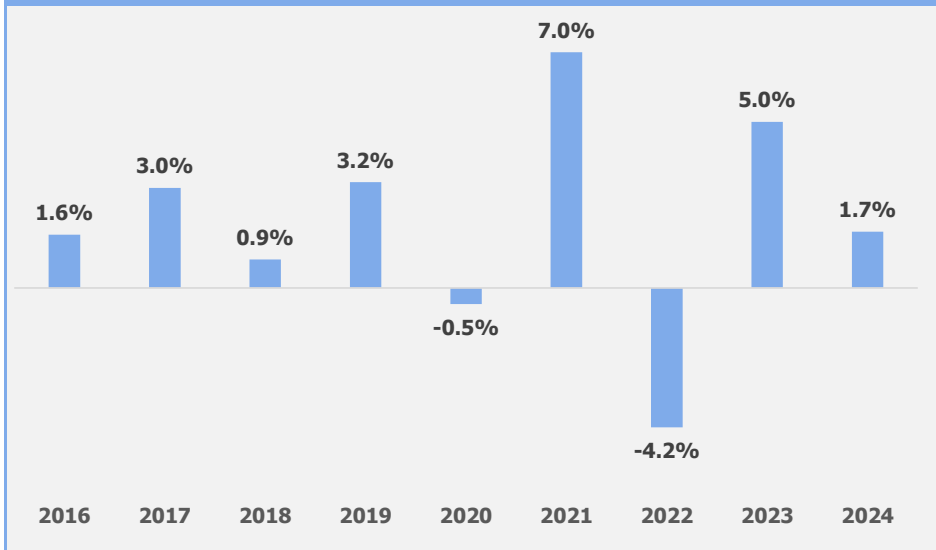
FUNDAMENTALS

# of Constituents	52
Modified Duration	3.30
Yield to Maturity	2.32%
Credit Rating	iIAA

SECTORS BREAKDOWN

Real Estate	50.1%
Financials	34.8%
Energy	8.1%
Consumer Disc.	3.1%
Communications	2.4%
Consumer Stap.	1.5%

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
1.7%	5.8%	6.5%	9.3%	3.3%	3.2%	4.3%	0.6	0.0	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
Airport City B5	IL0011334872	3.0%
Azrieli B5	IL0011566036	3.0%
REIT 1 B6	IL0011385445	3.0%
Isras B16	IL0061302233	3.0%
Amot 6	IL0011586091	3.0%
Azrieli B4	IL0011386500	3.0%
Leumi Bank B182	IL0060405391	3.0%
Mivne B20	IL0022604958	3.0%
Poalim B203	IL0011998684	3.0%
Israel Electric B32	IL0060003840	3.0%