

QUICK FACTS

Index Launch Date:	Mar 7, 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

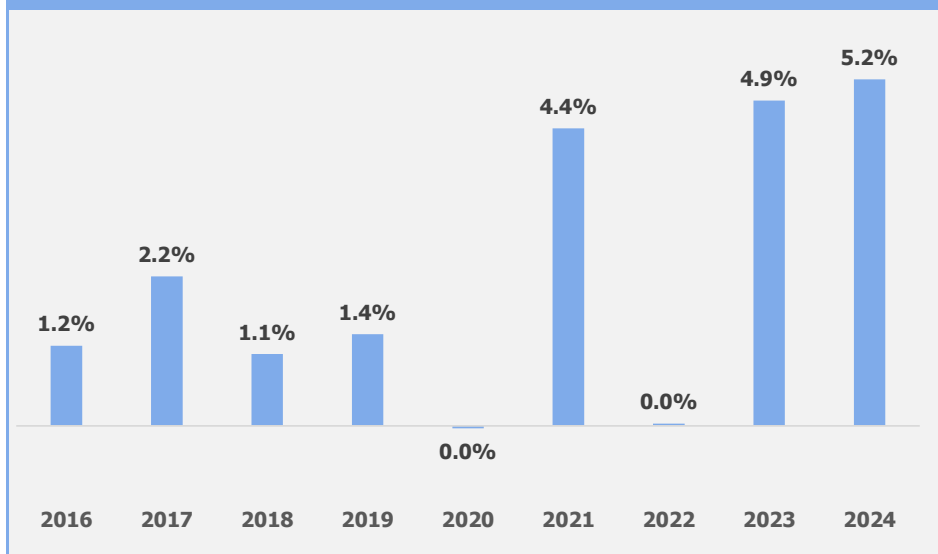
# of Constituents	59
Modified Duration	1.88
Yield to Maturity	2.62%
Credit Rating	iIAA

SECTORS BREAKDOWN

Real Estate	54.0%
Financials	30.6%
Utilities	7.0%
Consumer Disc.	4.4%
Consumer Stap.	2.3%
Energy	0.9%
Communications	0.9%

The index is designed to measure the performance of Israeli domiciled CPI-linked AAA-AA rated corporate bonds with duration of 0-3 years

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
5.2%	5.2%	10.3%	15.1%	1.4%	2.1%	2.8%	1.1	0.3	0.4

* 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
Blue Square Real Estate B6	IL0011406076	2.6%
Airport City B5	IL0011334872	2.6%
Gav Yam B6	IL0075901285	2.6%
Sella Real Estate B3	IL0011389736	2.6%
Mizrahi Tefahot Issuing B49	IL0023102820	2.6%
Blue Square Real Estate B8	IL0011575698	2.6%
Mizrahi Tefahot Issuing B46	IL0023102259	2.6%
Poolim B202	IL0011998502	2.6%
REIT 1 B5	IL0011367534	2.6%
Israel Electric B32	IL0060003840	2.6%