

QUICK FACTS

Index Lounce Date:	Jul 11, 2021
Index Base Date:	Dec 31, 2013
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:	10.0%

ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	Non/CPI Linked
Issuer Type:	Corporate
Credit Rating:	AA Tranche

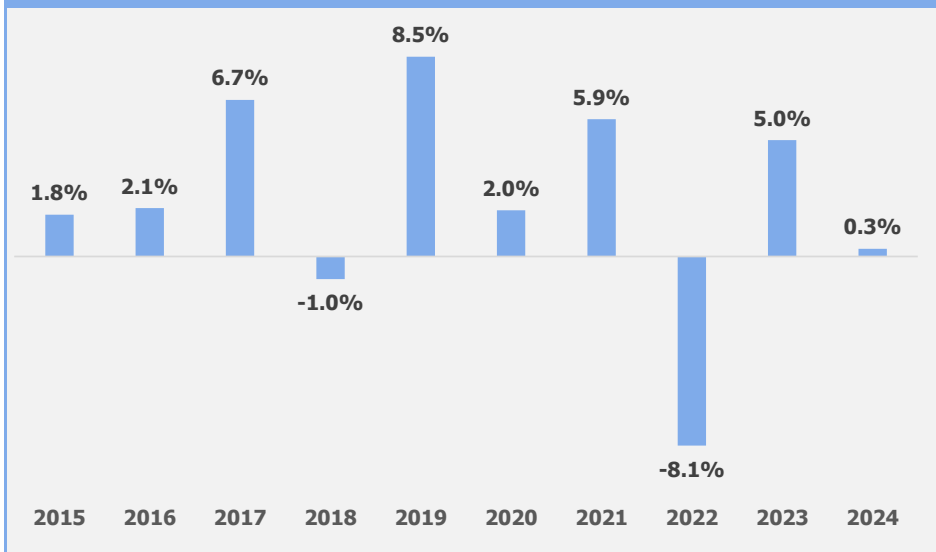
FUNDAMENTALS

# of Constituents	159
Modified Duration	4.39
Yield to Maturity	5.49%
Credit Rating	iIAA

SECTORS BREAKDOWN

Real Estate	54.1%
Financials	16.5%
Consumers	8.8%
Energy	8.7%
Utilities	4.3%
Communications	3.7%
Materials	2.0%
Industrials	0.8%
Technology	0.7%
Other	0.4%

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
0.3%	5.2%	0.7%	8.5%	4.2%	3.8%	5.0%	0.4	-0.4	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	1.5%
Azrieli B5	IL0011566036	1.5%
Blue Square Real Estate B6	IL0011406076	1.5%
Amot 6	IL0011586091	1.5%
Azrieli B4	IL0011386500	1.5%
Amot B8	IL0011727828	1.4%
Gav Yam B9	IL0075902192	1.4%
Israel Electric B27	IL0060002107	1.4%
Mivne B25	IL0022606367	1.4%
Israel Electric B31	IL0060002859	1.4%