As of:01/05/2024

QUICK FACTS

Index Launce Date:	Jan 1, 2023
Index Base Date:	Dec 31, 2019
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	12.5%
Corporate Weight Cap:	24.0%

research and <u>develop</u>ment

ELIGIBLE CRITERIA

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

9.9% 6.7% 0.6%

HISTORICAL PERFORMANCE & RISK ANALYSIS

2021

Returns			Standard Deviation*		Sharp Ratio*				
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
2.9%	8.2%	13.2%		2.4%	2.4%		1.8	0.9	

-2.5%

2022

2023

2024

* 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

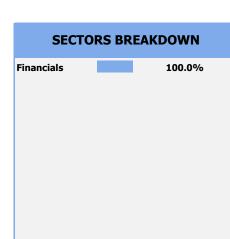
TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Leumi Bank B403	IL0060404303	12.7%
Discount Manpikim B7	IL0074802476	12.6%
Discount Manpikim B6	IL0074801973	11.4%
Leumi Bank B405	IL0060406209	11.3%
Poalim B10	IL0011998924	10.6%
Mizrahi Tefahot Issuing B50	IL0023102903	10.5%
Poalim B9	IL0011998841	10.2%
First International Issues B26	IL0011855371	8.0%
Mizrahi Tefahot Issuing B65	IL0011916751	6.6%
Phoenix Capital B12	IL0011955858	6.0%

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FUNDAMENTALS

# of Constituents	10
Modified Duration	2.35
Yield to Maturity	2.54%
Credit Rating	ilaa-



ANNUAL PERFORMANCE

2020