iNDEX research and development

As of:01/09/2025

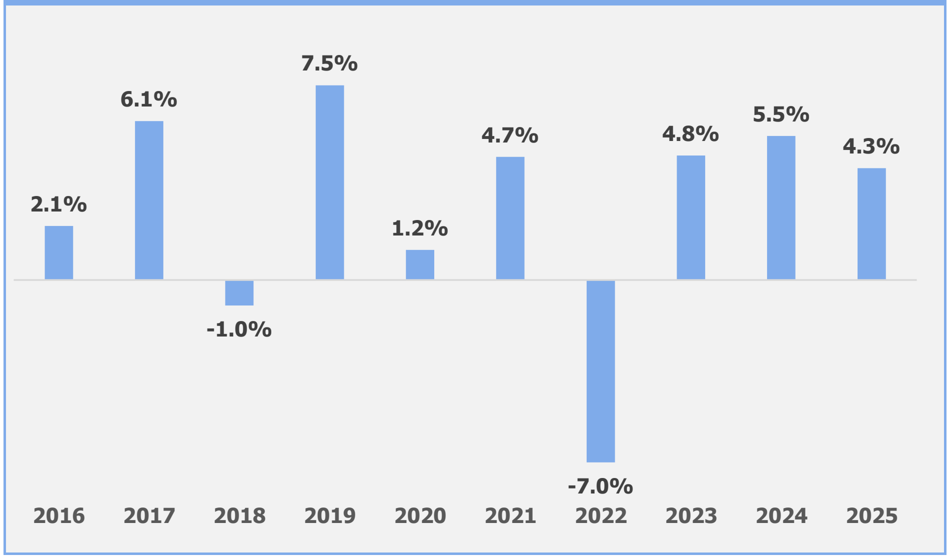
Israeli AAA-AA Balanced-Linkage Bond iNDEX

The index is designed to measure the performance of AAA-AA rated corporate bonds listed in the Israeli market. Index weights are balanced between CPI-linked bonds and non-linked bonds on each rebalancing date

QUICK FACTS

Index Launce Date:	Apr 1, 2015
Index Base Date:	Mar 31, 2010
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	1.00%
Corporate Weight Cap:	8.0%

ANNUAL PERFORMANCE



ELIGIBLE CRITERIA

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

FUNDAMENTALS

# of Constituents	236
Modified Duration	3.83
Yield to Maturity	4.81%
Credit Rating	ilAA

HISTORICAL PERFORMANCE & RISK ANALYSIS

Returns				Standard Deviation*			Sharp Ratio*		
2025	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
4.3%	**7.2%**	**12.8%**	**13.9%**	**1.9%**	**3.0%**	**2.9%**	**2.0**	**0.3**	**0.2**

* 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

SECTORS BREAKDOWN

Real Estate	**41.7%**
Financials	**33.1%**
Consumer Disc.	**6.8%**
Communications	**4.1%**
Utilities	**3.9%**
Consumer Stap.	**2.9%**
Energy	**2.8%**
Industrials	**2.5%**
Materials	**1.4%**
Technology	**0.7%**

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Amot B7	IL0011628661	1.0%
Alony Hetz B12	IL0039004952	1.0%
Bezeq B13	IL0023003093	1.0%
ICL B7	IL0028103724	1.0%
Poalim Hanpakot B102	IL0012234527	1.0%
Phoenix B6	IL0076703342	1.0%
Mizrahi Tefahot Issuing B63	IL0023105484	1.0%
Alony Hetz B13	IL0011894065	1.0%
Gav Yam B8	IL0075901517	1.0%
Poalim Hanpakot B100	IL0066204889	1.0%