

## **Israeli AAA-A CPI-Linked 1-4 Bond iNDEX**

QUICK FACTS	
Index Launce Date:	Oct 18, 2023
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:	2.00%
Corporate Weight Cap:	8.0%

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

FUNDAMENTALS				
# of Constituents	130			
Modified Duration	2.83			
Yield to Maturity	2.48%			
Credit Rating	ilAA-			





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
2.2%	8.6%	9.3%	10.9%	3.6%	3.4%	4.9%	1.3	0.3	0.1

<sup>\*</sup> 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 B405	IL0060406209	2.0%			
Discount Manpikim B7	IL0074802476	2.0%			
Leumi Bank B182	IL0060405391	2.0%			
Mizrahi Tefahot Issuing B49	IL0023102820	2.0%			
Poalim B203	IL0011998684	2.0%			
Bezeq B12	IL0023002426	2.0%			
Israel Electric B27	IL0060002107	2.0%			
Mizrahi Tefahot Issuing B46	IL0023102259	2.0%			
Israel Electric B32	IL0060003840	2.0%			
Israel Electric B29	IL0060002362	1.9%			

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