iNDEX research and development

As of:01/09/2024

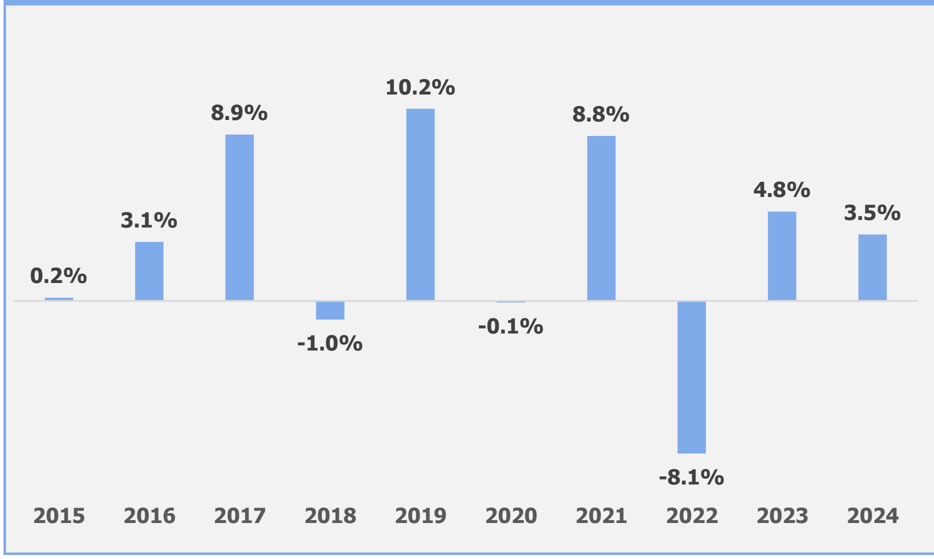
Israeli ex Financials AAA-AA CPI-Linked Bond iNDEX

The index is designed to measure the performance of CPI-linked AAA-AA rated corporate bonds issued by non-financial issuers and listed in the Israeli market

QUICK FACTS

Index Launce Date:	Oct 1, 2017
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:	2.00%
Corporate Weight Cap:	8.0%

ANNUAL PERFORMANCE



ELIGIBLE CRITERIA

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

FUNDAMENTALS

# of Constituents	94
Modified Duration	4.25
Yield to Maturity	2.82%
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
3.5%	**5.4%**	**2.5%**	**9.2%**	**4.1%**	**4.1%**	**5.4%**	**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 relavant central bank rate as a risk-free rate

SECTORS BREAKDOWN

Real Estate	**75.7%**
Energy	**8.0%**
Utilities	**7.4%**
Communications	**3.3%**
Consumer Disc.	**2.5%**
Materials	**2.0%**
Consumer Stap.	**1.1%**

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Adama B2	IL0011109159	2.0%
Mkorot B11	IL0011584765	2.0%
Mivne B25	IL0022606367	2.0%
Gav Yam B9	IL0075902192	2.0%
Mivne B20	IL0022604958	2.0%
Blue Square Real Estate B6	IL0011406076	2.0%
Israel Ports B2	IL0011455727	2.0%
Gas Lunes B4	IL0011475030	2.0%
Amot 6	IL0011586091	2.0%
Amot B8	IL0011727828	2.0%