

Israeli AAA-AA CPI-Linked 2-4 Bond iNDEX

QUICK FACTS	
Index Launce Date:	Jun 12, 2022
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:	3.00%
Corporate Weight Cap:	8.0%

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

FUNDAMENTALS				
# of Constituents	52			
Modified Duration	3.30			
Yield to Maturity	2.32%			
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
1.7%	5.8%	6.5%	9.3%	3.3%	3.2%	4.3%	0.6	0.0	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

TOP 10 CONSTITUENTS BY INDEX WEIGHT					
Security Name	Symbol	Index Weight			
Airport City B5	IL0011334872	3.0%			
Azrieli B5	IL0011566036	3.0%			
Amot 6	IL0011586091	3.0%			
Isras B16	IL0061302233	3.0%			
Azrieli B4	IL0011386500	3.0%			
Leumi Bank B182	IL0060405391	3.0%			
Poalim B203	IL0011998684	3.0%			
REIT 1 B6	IL0011385445	3.0%			
Melisron B16	IL0032302650	3.0%			
Mivne B20	IL0022604958	3.0%			

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