

Israeli Top 60 CPI-Linked - YTM Weighted Bond iNDEX

QUICK FACTS	
Index Launce Date:	Jan 2, 2022
Index Base Date:	Dec 31, 2015
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	2.5%
Corporate Weight Cap:	6.0%

ELIGIBLE CRITERIA					
Interest Type:	Fixed				
Linkage Type:	CPI Linked				
Issuer Type:	Corporate				
Credit Rating:	Investment Grade				

FUNDAMENTALS						
# of Constituents	60					
Modified Duration	4.44					
Yield to Maturity	2.96%					
Credit Rating	ilAA-					



ANNUAL	PERFORI	MANCE						
3.9%	8.3%		10.5%		9.9%		9.1%	2.1%
•	•	-2.0%	Ī	-2.2%	•		•	Ī
						-10.6%		
2016	2017	2018	2019	2020	2021	2022	2023	2024

HISTORICAL PERFORMANCE & RISK ANALYSIS									
	Ret	Returns Standard Deviation*			Sharp Ratio*				
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
2.1%	9.9%	6.1%	11.3%	4.8%	4.8%	6.7%	1.2	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					
G City B12	IL0012606039	2.5%					
Direct Finance B5	IL0011828311	2.5%					
G City B13	IL0012606526	2.5%					
Property & Building B10	IL0011936304	2.5%					
Phoenix Capital B12	IL0011955858	2.5%					
Dalia B2	IL0011935983	2.5%					
Alony Hetz B15	IL0011894149	2.5%					
GNRS B3	IL0011845554	2.5%					
Ashtrom Group B4	IL0011829897	2.5%					
Azrieli B8	IL0011786808	2.4%					

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