

Israeli Top 60 CPI-Linked - YTM Weighted Bond INDEX

QUICK FACTS

Index Launch 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

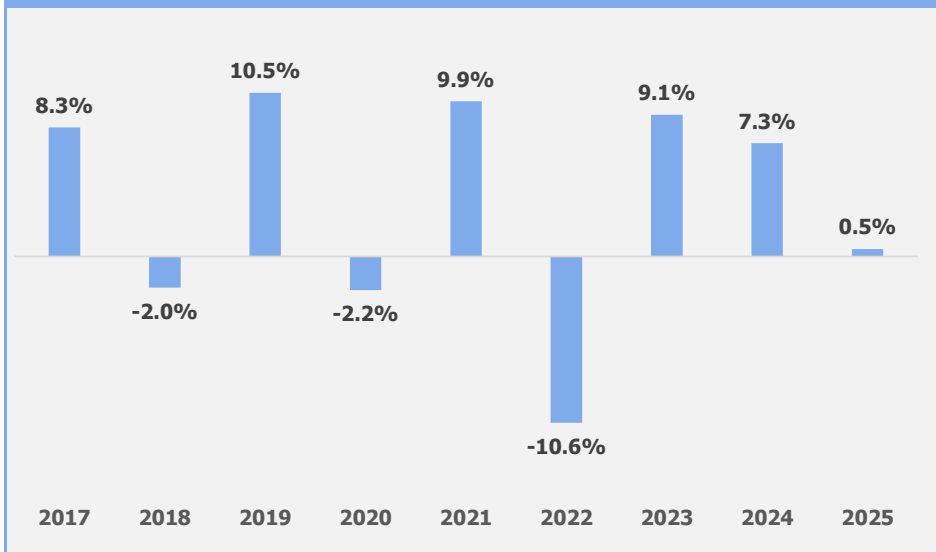
# of Constituents	60
Modified Duration	4.26
Yield to Maturity	3.19%
Credit Rating	iIAA-

SECTORS BREAKDOWN

Real Estate	56.2%
Financials	19.6%
Utilities	14.6%
Industrials	4.8%
Materials	2.5%
Energy	1.3%
Communications	1.0%

The index is designed to measure the performance of the largest 60 Israeli domiciled CPI-linked Investment Grade corporate bonds by market capitalization, and the index weights are biased for bonds with the highest yield to maturity on each rebalancing date

ANNUAL PERFORMANCE



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
	0.5%	5.9%	9.3%	29.5%	2.3%	4.5%	4.9%	1.0	0.0	0.7

* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Property & Building B10	IL0011936304	2.5%
G City B12	IL0012606039	2.5%
G City B13	IL0012606526	2.5%
Alony Hetz B15	IL0011894149	2.5%
Adama B2	IL0011109159	2.5%
Shikun & Binui B8	IL0011358889	2.5%
Dalia B2	IL0011935983	2.4%
Azrieli B8	IL0011786808	2.4%
Direct Finance B5	IL0011828311	2.4%
Dalia B1	IL0011849515	2.3%