iNDEX research and development

As of:01/02/2025

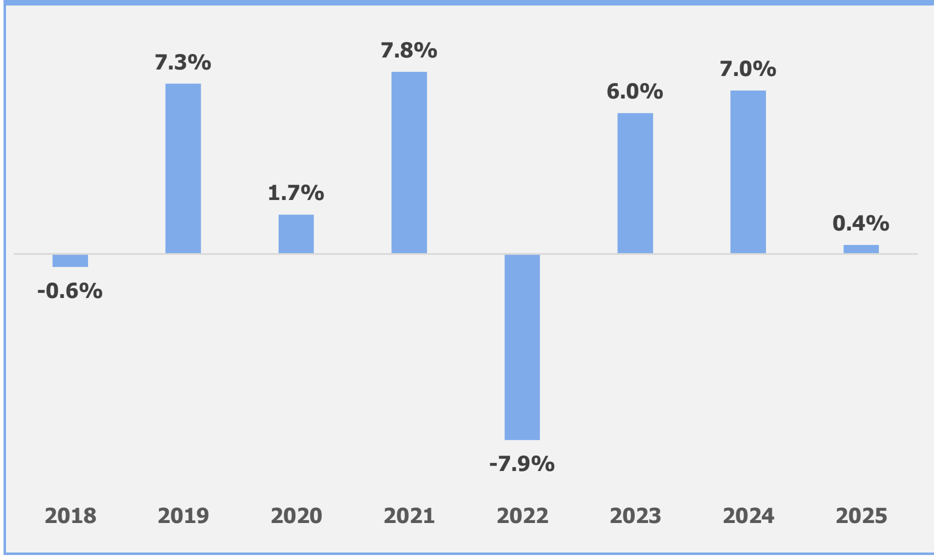
Israeli AA-A CPI-Linked Bond iNDEX

The index is designed to measure the performance of CPI-linked AA-A rated corporate bonds listed in the Israeli market

QUICK FACTS

Index Launce Date:	Jul 15, 2020
Index Base Date:	Apr 27, 2016
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:	10.0%

ANNUAL PERFORMANCE



ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	CPI Linked
Issuer Type:	Corporate
Credit Rating:	A- up to AA+

FUNDAMENTALS

# of Constituents	147
Modified Duration	3.51
Yield to Maturity	2.72%
Credit Rating	ilA+

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
0.4%	**6.7%**	**6.7%**	**15.0%**	**1.9%**	**3.8%**	**5.8%**	**1.7**	**-0.2**	**0.2**

* 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	**50.8%**
Financials	**21.4%**
Utilities	**15.6%**
Consumer Disc.	**6.0%**
Industrials	**4.0%**
Communications	**1.3%**
Consumer Stap.	**0.9%**

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Ella R. B1	IL0011899502	2.2%
Ashtrom Group B4	IL0011829897	2.0%
Dalia B1	IL0011849515	2.0%
Giron Development B8	IL0011831513	2.0%
GNRS B2	IL0011775264	2.0%
Giron Development B6	IL0011398497	2.0%
OPC B2	IL0011660573	2.0%
Giron Development B7	IL0011426298	2.0%
Alon Blue Square Israel B7	IL0011839797	2.0%
Ashtrom Group B5	IL0011995797	2.0%