iNDEX research and development

As of:01/11/2025

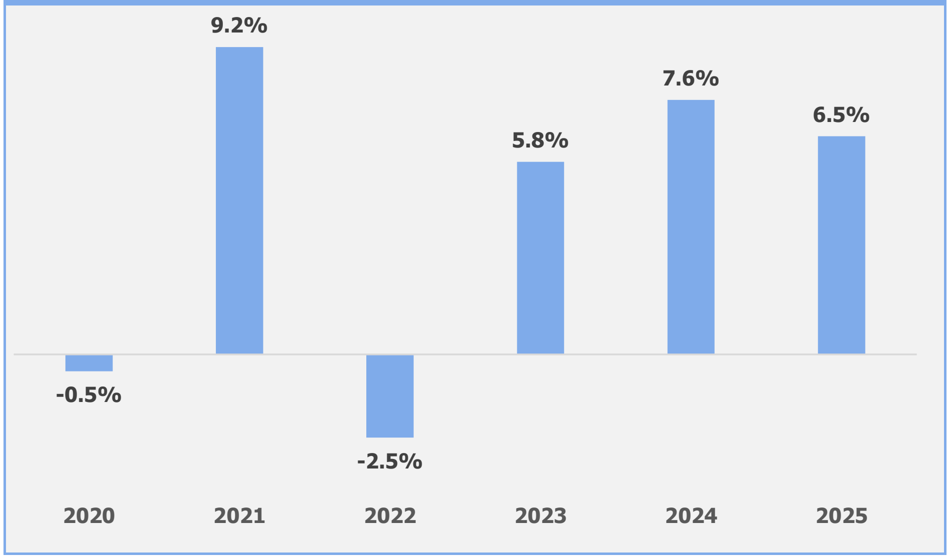
Israeli CoCo CPI-Linked Bond iNDEX

The index is designed to measure the performance of Israeli domiciled CPI-linked Investment Grade CoCo bonds

QUICK FACTS

Index Launce Date:	May 8, 2023
Index Base Date:	Jun 28, 2018
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	10.00%
Corporate Weight Cap:	24.0%

ANNUAL PERFORMANCE



ELIGIBLE CRITERIA

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

FUNDAMENTALS

# of Constituents	21
Modified Duration	4.74
Yield to Maturity	2.75%
Credit Rating	ilAA-

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
6.5%	**7.4%**	**20.6%**	**31.7%**	**2.4%**	**2.1%**	**2.1%**	**1.6**	**1.4**	**1.6**

* 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

Financials	**100.0%**

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Phoenix Capital B12	IL0011955858	9.4%
Leumi Bank B406	IL0012164237	8.8%
Mizrahi Tefahot Issuing B71	IL0012138918	8.8%
Discount Manpikim B10	IL0012110693	7.3%
Mizrahi Tefahot Issuing B69	IL0012021593	6.8%
Discount Manpikim B11	IL0012277500	6.6%
Poalim B12	IL0012141219	6.0%
First International Issues B26	IL0011855371	5.4%
Discount Manpikim B9	IL0011912461	5.2%
First International Issues B27	IL0011894974	4.8%