

## QUICK FACTS

Index Launch 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%

## ELIGIBLE CRITERIA

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

## FUNDAMENTALS

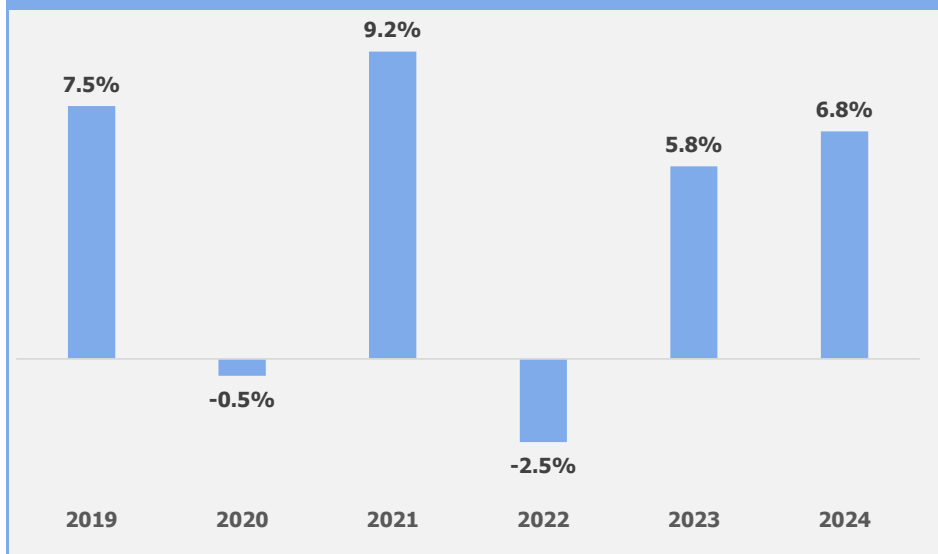
# of Constituents	19
Modified Duration	3.54
Yield to Maturity	3.16%
Credit Rating	iIAA-

## SECTORS BREAKDOWN

<b>Financials</b>	<b>100.0%</b>
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The index is designed to measure the performance of Israeli domiciled CPI-linked Investment Grade CoCo bonds

## ANNUAL PERFORMANCE



## 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
6.8%	7.7%	10.3%	19.3%	2.0%	2.1%	4.7%	2.2	0.3	0.4

\* 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
Leumi Bank B405	IL0060406209	10.1%
Phoenix Capital B12	IL0011955858	10.0%
Mizrahi Tefahot Issuing B69	IL0012021593	9.2%
Discount Manpikim B7	IL0074802476	9.0%
Poalim B7	IL0011913295	7.5%
First International Issues B26	IL0011855371	7.1%
Discount Manpikim B9	IL0011912461	6.7%
First International Issues B27	IL0011894974	6.5%
Mizrahi Tefahot Issuing B65	IL0011916751	5.7%
Poalim B5	IL0066204624	4.4%