

Israeli CoCo CPI-Linked Bond iNDEX

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 10.00% Constituent Weight Cap: Corporate Weight Cap: 24.0%

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-			

SECTORS BREAKDOWN				
Financials		100.0%		

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



HISTORICAL PERFORMANCE & RISK ANALYSIS									
	Ret	urns	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

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%			

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