

Israeli A ILS-CPI Linkage Mechanism Bond iNDEX

QUICK FACTS	
Index Launce Date:	Jul 11, 2021
Index Base Date:	Dec 31, 2013
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	1.5%
Corporate Weight Cap:	8.0%

ELIGIBLE CRITERIA						
Interest Type:	Fixed					
Linkage Type:	Non/CPI Linked					
Issuer Type:	Corporate					
Credit Rating:	A Tranche					

FUNDAMENTALS						
# of Constituents	174					
Modified Duration	3.31					
Yield to Maturity	6.08%					
Credit Rating	ilA					

SECTORS BREAKDOWN						
Real Estate	52.9%					
Financials	9.7%					
Consumers	7.5%					
Industrials	7.2%					
Utilities	7.0%					
Energy	6.8%					
Other	5.8%					
Communications	2.5%					
Healthcare	0.6%					

ANNUAL PERFORMANCE									
5.5%	4.0%	6.8%		7.9%	0.5%	6.7%		7.8%	1.9%
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2015	2016	2017	2018	2019	2020	2021	-8.4% 2022	2023	2024

HISTORICAL PERFORMANCE & RISK ANALYSIS									
	Ret	urns		Standard Deviation*			Sharp Ratio*		
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
1.9%	9.6%	4.3%	11.4%	4.5%	4.2%	7.2%	1.2	-0.1	0.1

^{*} 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					
G City B12	IL0012606039	1.5%					
Direct Finance B5	IL0011828311	1.5%					
Dalia B1	IL0011849515	1.5%					
Ashtrom Group B4	IL0011829897	1.5%					
Direct Finance B6	IL0011916595	1.5%					
Albar B19	IL0011918245	1.5%					
Afi Properties B8	IL0011422313	1.5%					
G City B13	IL0012606526	1.5%					
Mega Or B7	IL0011416968	1.5%					
Property & Building B10	IL0011936304	1.5%					

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