Israeli CoCo-10 Bond iNDEX

As of:01/11/2026

The index is designed to measure the performance of the largest 10 Israeli domiciled CPI-linked AAA-A rated CoCo bonds by market capitalization

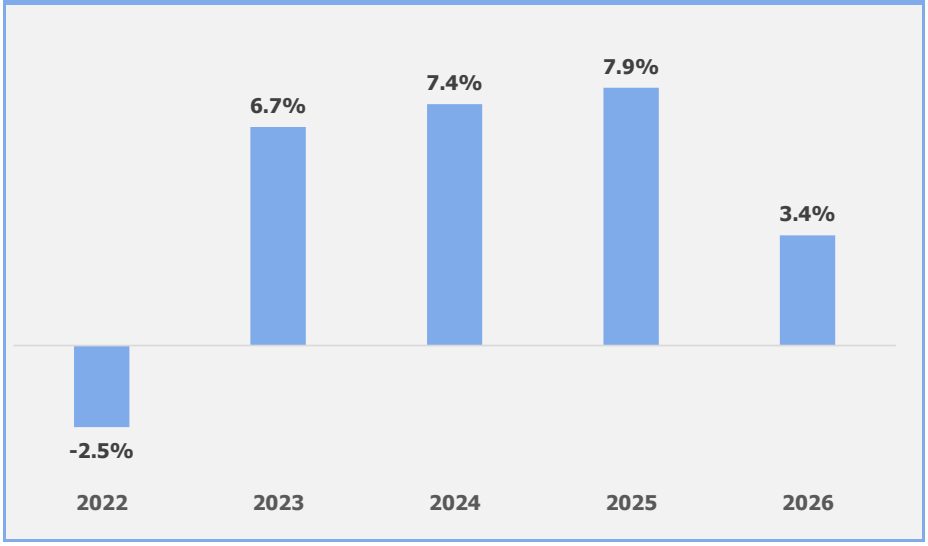
QUICK FACTS

Index Launce Date:	Jan 1, 2023
Index Base Date:	Dec 31, 2019
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	20.00%
Corporate Weight Cap:	24.0%

ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	CPI Linked
Issuer Type:	Corporate
Credit Rating:	A- & up

ANNUAL PERFORMANCE



FUNDAMENTALS

# of Constituents	10
Modified Duration	4.80
Yield to Maturity	2.65%
Credit Rating	ilAA-

HISTORICAL PERFORMANCE & RISK ANALYSIS

Returns				Standard Deviation*			Sharp Ratio*		
2026	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
3.4%	**4.4%**	**23.9%**	**24.9%**	**2.2%**	**2.3%**	**2.4%**	**0.9**	**1.8**	**0.8**

* 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
Mizrahi Tefahot Issuing B71	IL0012138918	12.5%
Phoenix Capital B12	IL0011955858	12.5%
Leumi Bank B406	IL0012164237	12.5%
Poalim B12	IL0012141219	12.5%
Discount Manpikim B10	IL0012110693	10.6%
Mizrahi Tefahot Issuing B69	IL0012021593	9.9%
Discount Manpikim B11	IL0012277500	9.6%
Poalim B13	IL0012141391	9.3%
First International Issues B27	IL0011894974	7.1%
First International Issues B26	IL0011855371	3.5%

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