

Israeli 120 CPI-Linked Corporate Bonds iNDEX

QUICK FACTS Index Launce Date: Nov 1, 2022 Index Base Date: Mar 31, 2015 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap 2.00% Constituent Weight Cap: Corporate Weight Cap: 6.0%

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

FUNDAMENTALS				
# of Constituents	100			
Modified Duration	4.22			
Yield to Maturity	3.15%			
Credit Rating	iIAA			

SECTORS BREAKDOWN				
Real Estate	5	3.6%		
Financials	2	4.5%		
Utilities	8.	.1%		
Energy	6.	4%		
Industrials	3.	.2%		
Materials	2.	0%		
Consumer Disc.	1.	1%		
Communications	1.	1%		

The index is designed to measure the performance of the largest 120 Israeli domiciled CPI-linked AAA-A rated corporate bonds by market capitalization



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
1.7%	4.7%	2.7%	8.2%	4.2%	4.2%	5.5%	0.2	-0.3	0.0

^{*} 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				
Poalim B203	IL0011998684	2.0%				
Adama B2	IL0011109159	2.0%				
Amot B8	IL0011727828	2.0%				
Discount Manpikim B15	IL0074803045	2.0%				
Mivne B25	IL0022606367	2.0%				
Mkorot B11	IL0011584765	2.0%				
Amot 6	IL0011586091	2.0%				
Airport City B9	IL0011609448	1.9%				
Airport City B5	IL0011334872	1.9%				
Israel Ports B2	IL0011455727	1.8%				

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