

Israeli AAA CPI-Linked Bond iNDEX

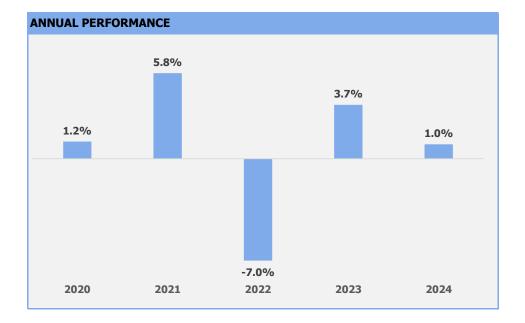
QUICK FACTS Index Launce Date: Sep 18, 2023 Index Base Date: Jul 31, 2019 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap 15.00% Constituent Weight Cap: Corporate Weight Cap: 24.0%

ELIGIBLE CRITERIA				
Interest Type:	Fixed			
Linkage Type:	CPI Linked			
Issuer Type:	Corporate			
Credit Rating:	AAA			

FUNDAMENTALS					
# of Constituents	31				
Modified Duration	4.41				
Yield to Maturity	2.51%				
Credit Rating	ilAAA				

SECTORS BREAKDOWN				
Financials	77.7%			
Real Estate	14.2%			
Utilities	8.1%			

The index is designed to measure the performance of Israeli domiciled domiciled CPI-linked AAA rated corporate bonds



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
1.0%	2.5%	0.4%		3.5%	3.6%		-0.3	-0.6	

^{*} 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					
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Security Name	Symbol	Index Weight			
Israel Ports B4	IL0011750333	6.1%			
First International Issues B12	IL0011823858	4.1%			
Leumi Bank B185	IL0012018219	4.1%			
Mercantile B4	IL0011713059	4.1%			
Poalim B202	IL0011998502	4.1%			
Mkorot B10	IL0011584682	4.1%			
Leumi Bank B182	IL0060405391	4.1%			
Poalim B203	IL0011998684	4.1%			
First International Issues B10	IL0011602906	4.1%			
Discount Manpikim B16	IL0012031576	4.1%			

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