

Israeli CPI-Linked AAA-A Diverse Allocation Bond iNDEX

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

QUICK FACTS	
Index Launce Date:	Sep 18, 2023
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
Constituent Weight Cap:	1.00%
Corporate Weight Cap:	5.0%

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

FUNDAMENTALS	
# of Constituents	220
Modified Duration	4.04
Yield to Maturity	3.22%
Credit Rating	ilAA-

SECTORS BREAKDOWN					
Real Estate	54.4%				
Financials	24.1%				
Utilities	7.2%				
Energy	5.8%				
Industrials	2.8%				
Consumer Disc.	2.6%				
Communications	1.5%				
Materials	1.0%				
Consumer Stap.	0.5%				

ANNUAL PERFORM	ANCE					
	8.4%					
5.8%	6.9%			6.8%		
		0.3%		1	1.9%	
	-0.6%					
			-8.0%			
2016 2017	2018 2019	2020 20	21 2022	2023	2024	

HISTORICAL PERFORMANCE & RISK ANALYSIS									
Returns Standard Deviation*			ation*	Sharp Ratio*					
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
1.9%	5.1%	4.0%	10.0%	4.2%	4.1%	5.2%	0.3	-0.2	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	1.0%				
Phoenix Capital B12	IL0011955858	1.0%				
Blue Square Real Estate B6	IL0011406076	1.0%				
Airport City B5	IL0011334872	1.0%				
Adama B2	IL0011109159	1.0%				
Bezeq B12	IL0023002426	1.0%				
Amot 6	IL0011586091	1.0%				
Amot B8	IL0011727828	1.0%				
Isras B16	IL0061302233	1.0%				
Discount Manpikim B15	IL0074803045	1.0%				

Israeli CPI-Linked AAA-A Diverse Allocation Bond INDEX is calculated and administered by INDEX Research and Development Index LTD (hereinafter and above: "INDEX Research"). All rights derived from the index belong to INDEX Research. All data on this page is provided for informational purposes only and reflects past performance which does not necessarily constitute investment performance. In performance of research and above is based on the oretex calculations on and expenses that are not reflected in the performance of securities included in the index. Past results should not be seen as an antempt to predict future results. In addition, it is hold be emphasized that some of the information presented above is based on the methodology is the same as that of the index at the time of its official launch. In addition, the information may include inaccuracies and errors and there may have been changes in the above information since its publication. Some of the information is rounded according to the rules established by the index and it is possible that the schema of a certain type of information will not add up to 100%. The names of the financial instruments, their identifiers and links to relevant information sites may appear in indices that are used as a benchmarks of public investment instruments. INDEX Research will not be responsible in any way for any damage or loss caused by using the information on this page or on pages in the links provided. If they cause, and does not guarantee that the use of this information may generate profits in the hands of the user. The information on this page should not be considered a recommendation for investment approval may demand or investment above the investment provided individually according to the investor's needs and/or a substitute for investment and investment and cannot be invested in directly. INDEX Research specializes in research and development, calculation and administration of indexes for a variety of investment needs and does not manage, approve, market or pro