

# Israeli CPI-Linked AAA-A Diverse Allocation Bond INDEX

## QUICK FACTS

Index Launch 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

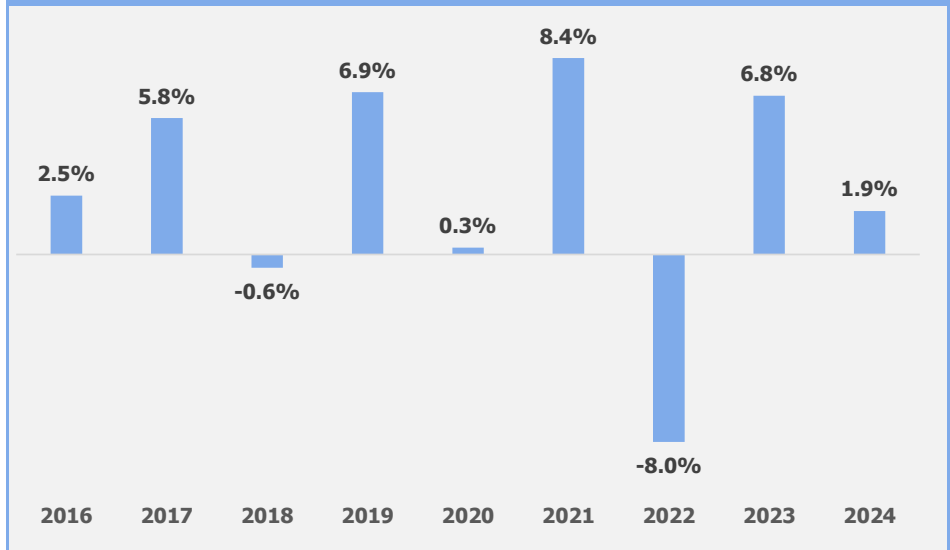
# of Constituents	220
Modified Duration	4.04
Yield to Maturity	3.22%
Credit Rating	iIAA-

## SECTORS BREAKDOWN

<b>Real Estate</b>	<b>54.4%</b>
<b>Financials</b>	<b>24.1%</b>
<b>Utilities</b>	<b>7.2%</b>
<b>Energy</b>	<b>5.8%</b>
<b>Industrials</b>	<b>2.8%</b>
<b>Consumer Disc.</b>	<b>2.6%</b>
<b>Communications</b>	<b>1.5%</b>
<b>Materials</b>	<b>1.0%</b>
<b>Consumer Stap.</b>	<b>0.5%</b>

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

## ANNUAL PERFORMANCE



## 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
	1.9%	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 relevant 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%