

Israeli AAA-AA CPI-Linked 4Y Duration Bond INDEX

QUICK FACTS

Index Launch Date:	Mar 31, 2024
Index Base Date:	Dec 31, 2018
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	1.5%
Corporate Weight Cap:	12.0%

ELIGIBLE CRITERIA

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

FUNDAMENTALS

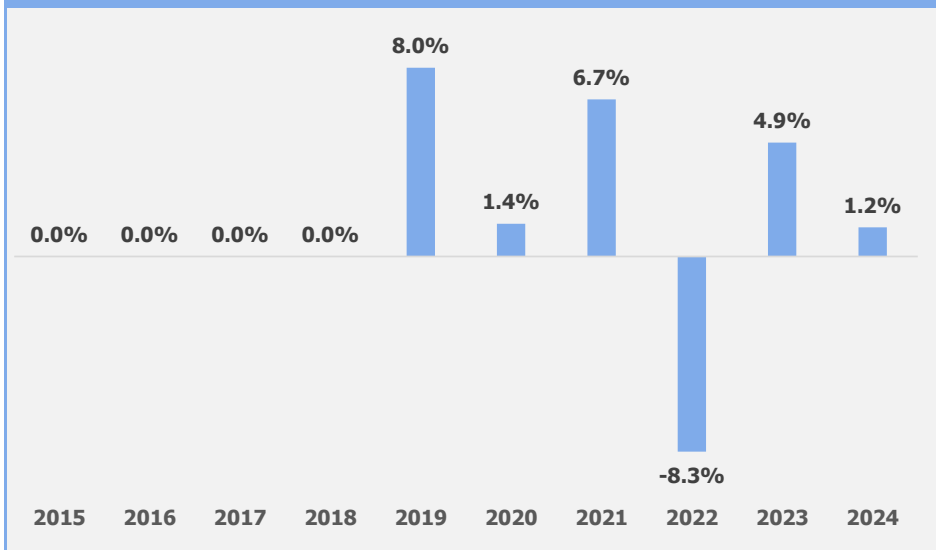
# of Constituents	140
Modified Duration	4.06
Yield to Maturity	2.88%
Credit Rating	iAA+

SECTORS BREAKDOWN

Real Estate	43.8%
Financials	38.2%
Energy	8.1%
Utilities	5.2%
Communications	1.5%
Consumer Disc.	1.4%
Materials	1.2%
Consumer Stap.	0.6%

The index is designed to measure the performance of CPI-linked AAA-AA rated corporate bonds listed in the Israeli market, where the index weights are calculated in a manner that determines the index's duration on 4-years on each monthly rebalancing date

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
1.2%	4.0%	0.6%	7.5%	4.2%	4.0%	4.9%	0.1	-0.5	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 relevant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Mizrahi Tefahot Issuing B64	IL0023105559	1.8%
Airport City B5	IL0011334872	1.8%
Mizrahi Tefahot Issuing B49	IL0023102820	1.8%
Leumi Bank B182	IL0060405391	1.8%
Poalim B203	IL0011998684	1.8%
Mizrahi Tefahot Issuing B46	IL0023102259	1.8%
Israel Electric B27	IL0060002107	1.8%
Amot 6	IL0011586091	1.8%
Israel Electric B29	IL0060002362	1.8%
Discount Manpikim B15	IL0074803045	1.8%