

Israeli AAA-A Non-Linked Bond iNDEX

The index is designed to measure the performance of non-linked AAA-A rated corporate bonds listed in the Israeli market

QUICK FACTS

Index Launch 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
Constituent Weight Cap:	1.00%
Corporate Weight Cap:	6.0%

ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	Non Linked
Issuer Type:	Corporate
Credit Rating:	A- & up

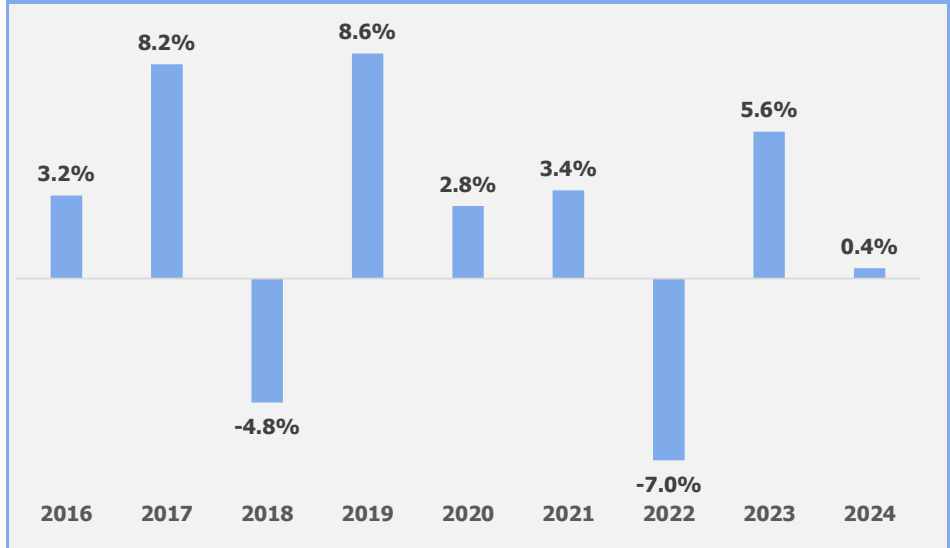
FUNDAMENTALS

# of Constituents	194
Modified Duration	3.46
Yield to Maturity	5.94%
Credit Rating	iIA+

SECTORS BREAKDOWN

Real Estate	31.4%
Financials	25.4%
Energy	11.5%
Consumer Disc.	8.4%
Industrials	7.2%
Communications	5.9%
Consumer Stap.	3.0%
Utilities	2.7%
Materials	2.7%
Technology	0.9%
Healthcare	0.9%

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

2024	Returns			Standard Deviation*			Sharp Ratio*		
	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
0.4%	4.8%	-0.2%	8.9%	4.1%	3.9%	6.1%	0.2	-0.6	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
Navitas Petroleum B6	IL0012048257	1.0%
Migdal Fund B6	IL0011427858	1.0%
Ashtröm Group B3	IL0011401028	1.0%
B Communications B6	IL0011781510	1.0%
Delek Group B38	IL0011995045	1.0%
Delek Group B37	IL0011928897	1.0%
Alony Hetz B12	IL0039004952	1.0%
Bezeq B11	IL0023002343	1.0%
Mizrahi Tefahot Issuing B63	IL0023105484	1.0%
Property & Building B11	IL0012055666	1.0%