

## **Israeli 120 Non-Linked Corporate Bonds INDEX**

linked AAA-A rated corporate bonds by market capitalization

The index is designed to measure the performance of the largest 120 Israeli domiciled non-

**QUICK FACTS** Index Launce Date: Nov 1, 2022 Ind Ind Ind Ind Ind Co

Index Base Date:	May 2, 2017
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	2.00%
Corporate Weight Cap:	5.0%

ANNUAL PE	RFORMANC	E				
	7.4%					
					5.6%	
		1.8%	2.3%			
						-0.2%
-2.1%						
				-7.9%		
2018	2019	2020	2021	2022	2023	2024

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

FUNDAMENTALS	
# of Constituents	100
Modified Duration	3.64
Yield to Maturity	5.84%
Credit Rating	ilA+

HISTORICAL PERFORMANCE & RISK ANALYSIS									
	Ret	urns		Standard Deviation*			Sharp Ratio*		
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
-0.2%	4.1%	-2.0%	4.3%	4.2%	4.0%	5.7%	0.0	-0.7	-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 hank rate as a risk-free rate

SECTORS BREAKDOWN					
Financials	27.9%				
Real Estate	22.3%				
Energy	14.9%				
Communications	8.2%				
Industrials	8.0%				
Consumer Disc.	7.3%				
Consumer Stap.	3.6%				
Materials	3.2%				
Utilities	2.7%				
Technology	1.1%				
Healthcare	0.7%				

TOP 10 CONSTITUENTS BY INDEX WEIGHT					
Security Name	Symbol	Index Weight			
B Communications B6	IL0011781510	2.0%			
Delek Group B37	IL0011928897	2.0%			
Alony Hetz B12	IL0039004952	2.0%			
Discount Manpikim B14	IL0074801635	2.0%			
Poalim Hanpakot B100	IL0066204889	2.0%			
Mizrahi Tefahot Issuing B63	IL0023105484	2.0%			
Gav Yam B8	IL0075901517	1.9%			
Bezeq B11	IL0023002343	1.9%			
Property & Building B11	IL0012055666	1.9%			
Paz Oil B8	IL0011628174	1.8%			

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