

Israeli Bank Bonds to Maturity - 0-3 Duration iNDEX

The index is designed to measure the performance of Investment Grade bonds issued by Israeli Banks and held till their final maturity date. Index's average weighted duartion shall not exceed over 3 years

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:	15.00%
Corporate Weight Cap:	24.0%

ELIGIBLE CRITERIA					
Interest Type:	Fixed				
Linkage Type:	Non/CPI Linked				
Issuer Type:	Corporate				
Credit Rating:	Investment Grade				

ANNUAL F	PERFORM	IANCE						
							4.5%	
					3.0%			
	2.4%							
								4 =0/
1.2%		0.9%	1.2%					1.5%
		0.9%		0.6%				
						-1.3%		
2016	2017	2018	2019	2020	2021	2022	2023	2024

FUNDAMENTALS						
# of Constituents	34					
Modified Duration	2.93					
Yield to Maturity	5.12%					
Credit Rating	ilAAA					

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
1.5%	3.9%	5.7%	7.7%	2.3%	2.0%	2.3%	0.1	-0.2	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 relavant central bank rate as a risk-free rate

SECTORS BREAKDOWN					
Financials		100.0%			

TOP 10 CONSTITUENTS BY INDEX WEIGHT						
Security Name	Symbol	Index Weight				
Discount Manpikim B15	IL0074803045	12.7%				
Discount Manpikim B14	IL0074801635	7.0%				
First International Issues B10	IL0011602906	6.7%				
Leumi Bank B182	IL0060405391	6.7%				
Poalim B203	IL0011998684	5.9%				
Poalim Hanpakot B100	IL0066204889	4.4%				
Poalim Hanpakot B201	IL0011913451	3.7%				
Jerusalem Bank B16	IL0011721706	3.7%				
Leumi Bank B179	IL0060403727	3.5%				
Jerusalem Bank B18	IL0011820540	3.4%				

Israeli Bank Bonds to Maturity - 0-3 Duration 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 practice, in light of the existence of trading costs, texation and expenses that are not reflected in the performance. The theoremize calculations are based in the information plan of not acquired in addition, it should be emphasized that some of the information presented above is based on theoretical calculations and administrations are based on theoretical calculations are based on theoretical calculations are based on theoretical calculations are based on the metidate calculations. 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. Information on this page should not be considered a recommendation for investment operations and/or a substitute for investment advice/marketing that should be provided individually according to the investor's needs and/or a substitute for the reader's independent judgment. Indexes are not investment instruments and cannot be invested in directly. INDEX Research peculializes in research and development, calculation and administration of indexes of ravial investment needs and does not manage, approve, market or promote investment