

# Israeli Bank Bonds to Maturity - 0-3 Duration 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:	15.00%
Corporate Weight Cap:	24.0%

## ELIGIBLE CRITERIA

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

## FUNDAMENTALS

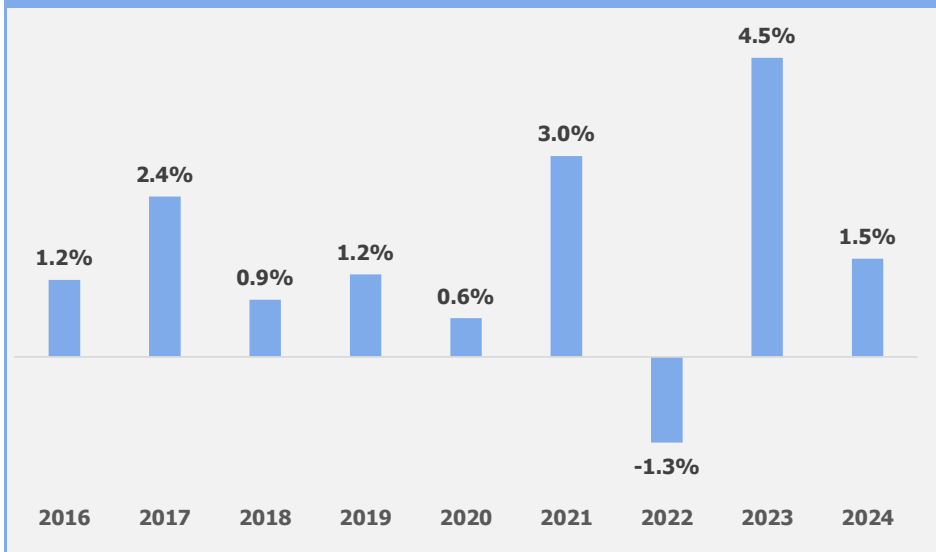
# of Constituents	34
Modified Duration	2.93
Yield to Maturity	5.12%
Credit Rating	iiAAA

## SECTORS BREAKDOWN

<b>Financials</b>	<b>100.0%</b>
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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 duration shall not exceed over 3 years

## 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
1.5%	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 relevant central bank rate as a risk-free rate

## 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%