

QUICK FACTS

Index Lounce Date:	Sep 18, 2023
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:	6.00%
Corporate Weight Cap:	12.0%

ELIGIBLE CRITERIA

Interest Type:	Fixed/No Coupon
Linkage Type:	Non/CPI Linked
Issuer Type:	Gov/Corporate
Credit Rating:	AA- & up

FUNDAMENTALS

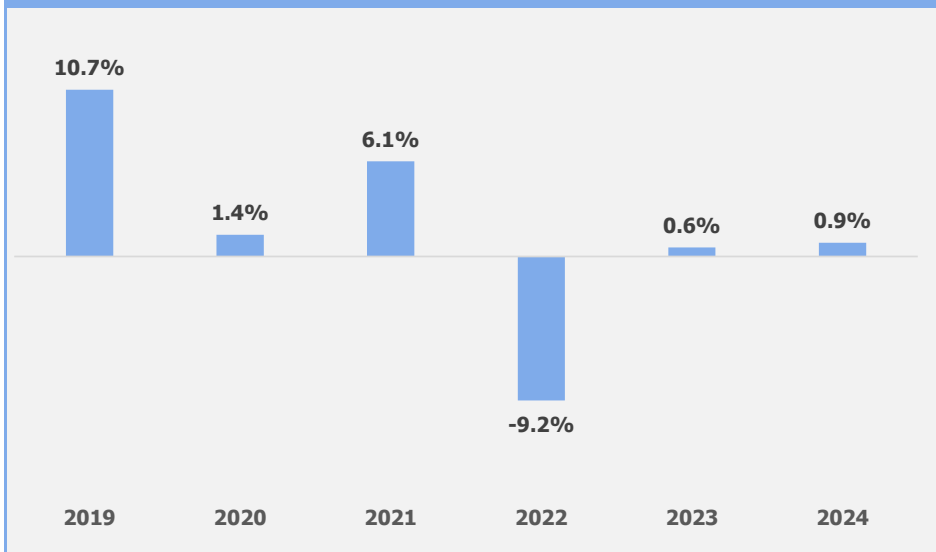
# of Constituents	23
Modified Duration	2.65
Yield to Maturity	4.87%
Credit Rating	iIAA+

SECTORS BREAKDOWN

Government	50.5%
Financials	16.5%
Real Estate	16.1%
Consumers	8.9%
Communications	4.2%
Energy	2.2%
Utilities	1.6%

The index is designed to measure the performance of Israeli domiciled AAA-AA corporate bonds and government bonds matured on 2027, and replaced by T-Bills until the end of the maturity year (index calculation will be terminated at the end of the maturity)

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
0.9%	-0.4%	-5.2%	2.4%	4.7%	3.8%	4.6%	-0.9	-1.0	-0.2

* 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
ILCPI 0.75 31/05/27	IL0011408478	25.3%
ILGOV 2 31/03/27	IL0011393449	25.2%
Carasso B3	IL0011418295	5.9%
Mizrahi Tefahot Issuing B46	IL0023102259	5.8%
Leumi Bank B182	IL0060405391	5.5%
Alony Hetz B9	IL0039003541	5.2%
Partner B7	IL0011563975	4.2%
Strauss Group B5	IL0074603890	2.5%
Harel Issuing B17	IL0011614547	2.3%
Israel Electric B32	IL0060003840	2.2%