

Israeli AAA-AA Non-Linked 4Y Duration Bond iNDEX

QUICK FACTS Index Launce Date: Mar 31, 2024 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 2.00% Constituent Weight Cap: Corporate Weight Cap: 12.0%

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

FUNDAMENTALS					
# of Constituents	86				
Modified Duration	4.05				
Yield to Maturity	5.70%				
Credit Rating	ilAA				

SECTORS BREAKDOWN				
Financials	40.8%			
Real Estate	26.1%			
Consumer Disc.	9.8%			
Communications	6.6%			
Consumer Stap.	6.0%			
Energy	4.2%			
Industrials	3.1%			
Technology	1.9%			
Materials	1.5%			

The index is designed to measure the performance of non-linked AAA-AA rated corporate
bonds listed in the Israeli market, where the index weights are calculated in a manner that
determines the index's duration on 4-years on each monthly rebalancing date



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
-0.5%	3.5%	-3.0%	4.2%	4.1%	3.8%	4.8%	-0.1	-0.8	-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 bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT						
Security Name	Symbol	Index Weight				
Alony Hetz B12	IL0039004952	2.2%				
Clal Finance B11	IL0011606477	2.2%				
Paz Oil B8	IL0011628174	2.2%				
Phoenix Capital B11	IL0011593592	2.2%				
Amot B7	IL0011628661	2.2%				
Clal Finance B12	IL0011799280	2.2%				
Clal Finance B13	IL0011979205	2.2%				
Alony Hetz B13	IL0011894065	2.1%				
Gav Yam B8	IL0075901517	2.0%				
Harel Investments B1	IL0058501102	2.0%				

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