

## Israeli AAA-AA Balanced-Linkage Bond iNDEX

**QUICK FACTS** Index Launce Date: Apr 1, 2015 Index Base Date: Mar 31, 2010 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap Constituent Weight Cap: 1.00% Corporate Weight Cap: 8.0%

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

FUNDAMENTALS				
# of Constituents	236			
Modified Duration	3.83			
Yield to Maturity	4.81%			
Credit Rating	ilAA			

SECTORS BREAKDOWN				
Real Estate	41.7%			
Financials	33.1%			
Consumer Disc.	6.8%			
Communications	4.1%			
Utilities	3.9%			
Consumer Stap.	2.9%			
Energy	2.8%			
Industrials	2.5%			
Materials	1.4%			
Technology	0.7%			

The index is designed to measure the performance of AAA-AA rated corporate bonds listed in the Israeli market. Index weights are balanced between CPI-linked bonds and non-linked bonds on each rebalancing date



HISTORICAL PERFORMANCE & RISK ANALYSIS									
Returns Standard Deviat			ation* Sharp Ratio*						
2025	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
4.3%	7.2%	12.8%	13.9%	1.9%	3.0%	2.9%	2.0	0.3	0.2

<sup>\*</sup> 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			
Amot B7	IL0011628661	1.0%			
Alony Hetz B12	IL0039004952	1.0%			
Bezeq B13	IL0023003093	1.0%			
ICL B7	IL0028103724	1.0%			
Poalim Hanpakot B102	IL0012234527	1.0%			
Phoenix B6	IL0076703342	1.0%			
Mizrahi Tefahot Issuing B63	IL0023105484	1.0%			
Alony Hetz B13	IL0011894065	1.0%			
Gav Yam B8	IL0075901517	1.0%			
Poalim Hanpakot B100	IL0066204889	1.0%			

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