Israeli AAA-AA 5-7 Bond iNDEX

iNDEX research and development

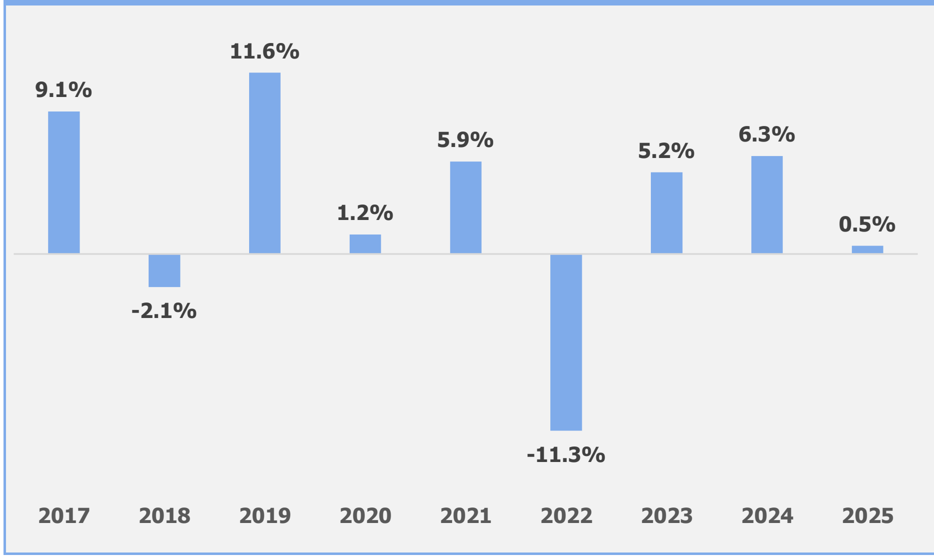
As of:01/02/2025

The index is designed to measure the performance of Israeli domiciled AAA-AA rated corporate bonds with duration of 5-7 years

QUICK FACTS

Index Launce Date:	Oct 29, 2023
Index Base Date:	Dec 31, 2015
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	10.00%
Corporate Weight Cap:	10.0%

ANNUAL PERFORMANCE



ELIGIBLE CRITERIA

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

FUNDAMENTALS

# of Constituents	31
Modified Duration	5.88
Yield to Maturity	5.28%
Credit Rating	ilAA

HISTORICAL PERFORMANCE & RISK ANALYSIS

Returns				Standard Deviation*			Sharp Ratio*		
2025	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
0.5%	**6.8%**	**2.1%**	**7.0%**	**3.4%**	**5.2%**	**6.3%**	**1.0**	**-0.4**	**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

Real Estate	**53.0%**
Financials	**24.8%**
Consumer Stap.	**7.5%**
Utilities	**6.2%**
Energy	**5.3%**
Materials	**3.1%**

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Alony Hetz B13	IL0011894065	7.5%
Strauss Group B6	IL0074604211	7.5%
Clal Finance B12	IL0011799280	7.5%
Harel Issuing B15	IL0011431306	3.4%
Equital B4	IL0011976078	3.2%
Adama B2	IL0011109159	3.1%
Mivne B25	IL0022606367	3.1%
Amot B8	IL0011727828	3.1%
Gas Lunes B4	IL0011475030	3.1%
Sella Real Estate B4	IL0011671471	3.1%