

# Israeli AAA-AA +7 Bond INDEX

## QUICK FACTS

Index Launch 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:	7.5%
Corporate Weight Cap:	20.0%

## ELIGIBLE CRITERIA

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

## FUNDAMENTALS

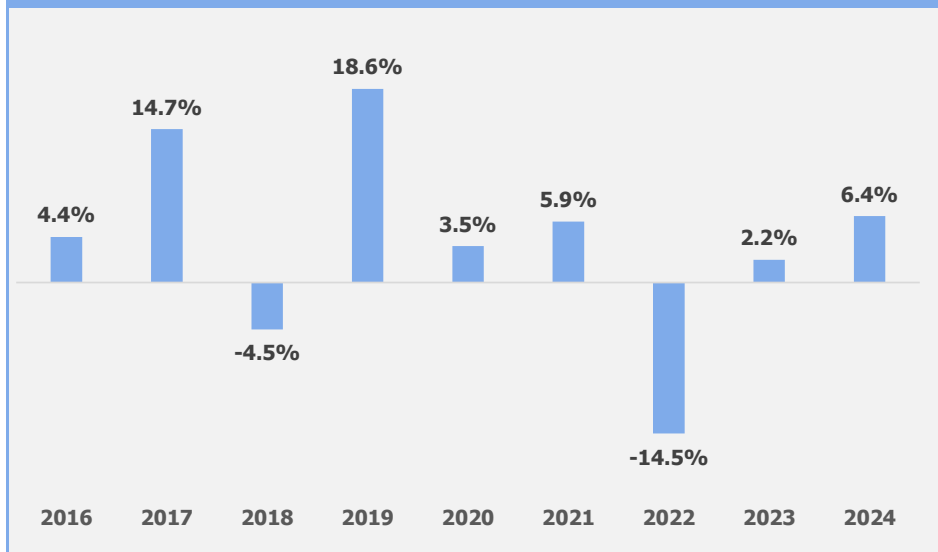
# of Constituents	16
Modified Duration	9.62
Yield to Maturity	5.55%
Credit Rating	iAA+

## SECTORS BREAKDOWN

Real Estate	36.2%
Utilities	27.3%
Communications	15.0%
Financials	9.3%
Industrials	7.4%
Materials	4.8%

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

## 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
6.4%	6.4%	-7.1%	1.4%	5.4%	7.1%	7.8%	0.5	-0.7	-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 relevant central bank rate as a risk-free rate

## TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Clal Finance B13	IL0011979205	7.6%
Bezeq B13	IL0023003093	7.6%
Israel Electric B33	IL0060003923	7.4%
Israel Electric B35	IL0011967994	7.4%
Energy Infrastructures B2	IL0012115155	7.4%
Bezeq B14	IL0023003176	7.4%
Azrieli B8	IL0011786808	7.4%
Azrieli B9	IL0012092537	7.3%
Amot B10	IL0012049990	7.2%
Mkorot B11	IL0011584765	7.1%