As of:01/02/2025

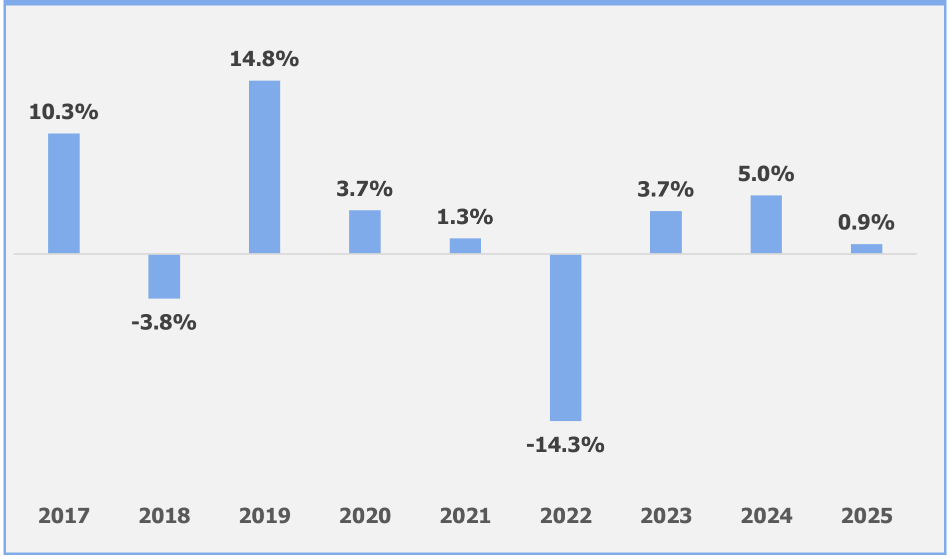
# Israeli Non-Linked Long Bonds up to 20% Gov Bond iNDEX

The index is designed to measure the performance of Israeli domiciled AAA-A rated corporate bonds and government bonds with duration of +5 years

## QUICK FACTS

| | |
|---|---|
| Index Launce Date: | Nov 9, 2023 |
| Index Base Date: | Mar 31, 2015 |
| 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: | 20.0% |

## ANNUAL PERFORMANCE




## ELIGIBLE CRITERIA

| | |
|---|---|
| Interest Type: | Fixed |
| Linkage Type: | Non Linked |
| Issuer Type: | Gov/Corporate |
| Credit Rating: | A- & up |

## FUNDAMENTALS

| | |
|---|---|
| # of Constituents | 33 |
| Modified Duration | 7.37 |
| Yield to Maturity | 5.11% |
| 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 |
| **0.9%** | **6.5%** | **-2.7%** | **-1.5%** | **5.0%** | **6.6%** | **7.3%** | **0.6** | **-0.6** | **-0.3** |

* 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

| | |
|---|---|
| **Financials** | **40.4%** |
| **Government** | **20.1%** |
| **Real Estate** | **10.8%** |
| **Energy** | **6.9%** |
| **Utilities** | **5.3%** |
| **Communications** | **4.0%** |
| **Consumers** | **4.0%** |
| **Industrials** | **4.0%** |
| **Materials** | **4.0%** |
| **Healthcare** | **0.5%** |

## TOP 10 CONSTITUENTS BY INDEX WEIGHT

| Security Name | Symbol | Index Weight |
|---|---|---|
| Migdal Insurance Funds B13 | IL0012075136 | 4.4% |
| Migdal Insurance Funds B14 | IL0012075219 | 4.4% |
| Alony Hetz B13 | IL0011894065 | 4.0% |
| Bezeq B13 | IL0023003093 | 4.0% |
| Harel Insurance Issuing B20 | IL0012079849 | 4.0% |
| Nofar Energy B4 | IL0012114166 | 4.0% |
| Harel Issuing B18 | IL0011826661 | 4.0% |
| Strauss Group B6 | IL0074604211 | 4.0% |
| Shapir Engineering B3 | IL0011784175 | 4.0% |
| ICL B7 | IL0028103724 | 4.0% |