iNDEX research and development

As of:01/12/2024

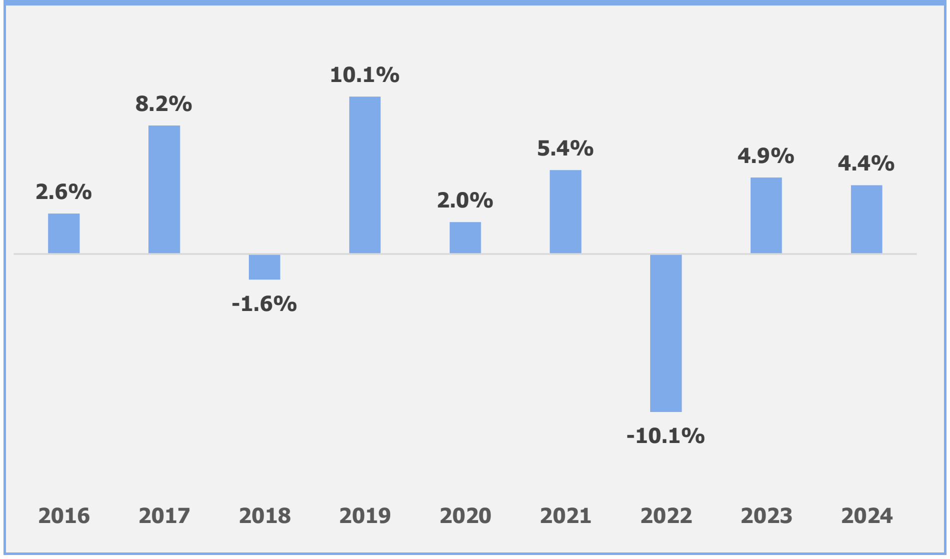
# Israeli AAA-AA +3 Bond iNDEX

The index is designed to measure the performance of Israeli domiciled AAA-AA rated corporate bonds with duration of +3 years

## QUICK FACTS

| | |
|---|---|
| Index Launce Date: | Nov 30, 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: | 1.5% |
| 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 | 115 |
| Modified Duration | 5.37 |
| Yield to Maturity | 5.30% |
| Credit Rating | ilAA |

## 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 |
| **4.4%** | **6.2%** | **-1.7%** | **5.5%** | **3.3%** | **4.6%** | **5.6%** | **0.8** | **-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 relavant central bank rate as a risk-free rate

## SECTORS BREAKDOWN

| | |
|---|---|
| **Real Estate** | **40.1%** |
| **Financials** | **36.5%** |
| **Utilities** | **5.1%** |
| **Energy** | **4.6%** |
| **Communications** | **4.5%** |
| **Consumer Stap.** | **2.3%** |
| **Consumer Disc.** | **2.3%** |
| **Materials** | **2.2%** |
| **Industrials** | **1.7%** |
| **Technology** | **0.7%** |

## TOP 10 CONSTITUENTS BY INDEX WEIGHT

| Security Name | Symbol | Index Weight |
|---|---|---|
| Strauss Group B6 | IL0074604211 | 1.5% |
| Clal Finance B12 | IL0011799280 | 1.5% |
| Menora Mivtachim Hon B7 | IL0011841918 | 1.5% |
| Clal Finance B13 | IL0011979205 | 1.5% |
| Phoenix Capital B11 | IL0011593592 | 1.5% |
| Phoenix Capital B15 | IL0012019530 | 1.5% |
| Amot B7 | IL0011628661 | 1.5% |
| ICL B7 | IL0028103724 | 1.5% |
| Alony Hetz B12 | IL0039004952 | 1.5% |
| Phoenix B6 | IL0076703342 | 1.5% |