

## **Israeli AAA-A Non-Linked 3-6 Bond iNDEX**

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:	2.5%
Corporate Weight Cap:	5.0%

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

FUNDAMENTALS				
# of Constituents	70			
Modified Duration	4.25			
Yield to Maturity	5.60%			
Credit Rating	ilA+			





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
-0.5%	6.5%	-1.9%	6.2%	4.8%	4.5%	6.2%	0.6	-0.6	0.0

<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			
Bazan B12	IL0025905782	2.5%			
Navitas Petroleum B6	IL0012048257	2.5%			
Shikun & Binui Energy B1	IL0011985715	2.5%			
Israel Corp. B15	IL0057603271	2.5%			
Mizrahi Tefahot Issuing B63	IL0023105484	2.5%			
Bezeq B11	IL0023002343	2.5%			
Discount Manpikim B14	IL0074801635	2.5%			
Paz Oil B8	IL0011628174	2.5%			
Clal Finance B11	IL0011606477	2.5%			
Alony Hetz B12	IL0039004952	2.5%			

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