

# Israeli Bonds to Maturity 2028 iINDEX

## QUICK FACTS

Index Launch Date:	May 3, 2017
Index Base Date:	Dec 29, 2016
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	3.00%
Corporate Weight Cap:	10.0%

## ELIGIBLE CRITERIA

Interest Type:	Fixed/No Coupon
Linkage Type:	Non/CPI Linked
Issuer Type:	Corporate
Credit Rating:	Investment Grade

## FUNDAMENTALS

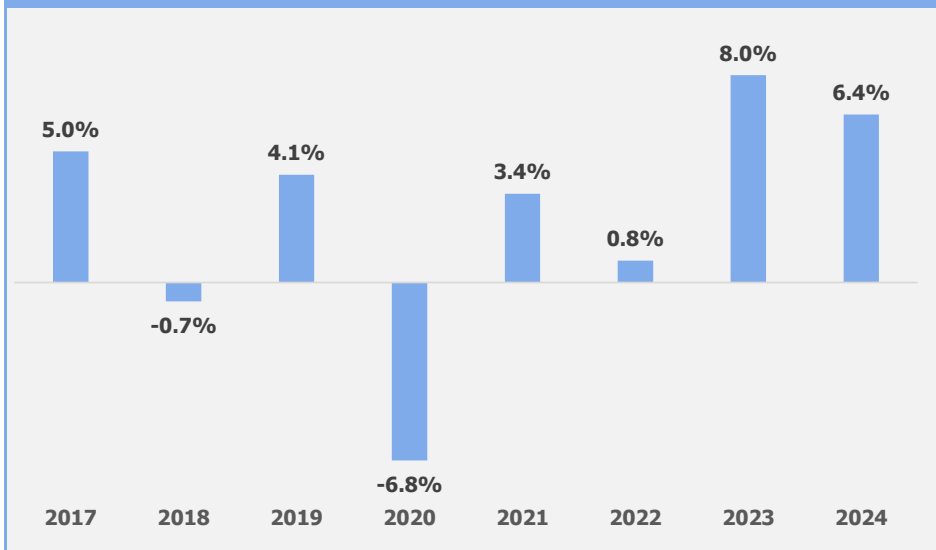
# of Constituents	55
Modified Duration	2.48
Yield to Maturity	5.33%
Credit Rating	iIA+

## SECTORS BREAKDOWN

<b>Real Estate</b>	<b>52.3%</b>
<b>Financials</b>	<b>21.9%</b>
<b>Consumer Disc.</b>	<b>10.0%</b>
<b>Energy</b>	<b>4.6%</b>
<b>Utilities</b>	<b>3.1%</b>
<b>Materials</b>	<b>3.1%</b>
<b>Communications</b>	<b>2.4%</b>
<b>Consumer Stap.</b>	<b>2.0%</b>
<b>Industrials</b>	<b>0.6%</b>

The index is designed to measure the performance of corporate bonds listed in the Israeli market and matured on 2028, replaced by T-Bills until the end of the maturity year. Each 6 years, starting from the end of the previous maturity year, the index roll

## 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
<b>6.4%</b>	<b>6.4%</b>	<b>15.9%</b>	<b>11.4%</b>	<b>1.8%</b>	<b>2.7%</b>	<b>5.1%</b>	<b>1.5</b>	<b>0.8</b>	<b>0.1</b>

\* 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
OPC B2	IL0011660573	3.1%
Migdal Fund B9	IL0011856288	3.1%
Clal Insurance B1	IL0011934812	3.1%
Mizrahi Tefahot Issuing B62	IL0023104982	3.1%
Jerusalem Bank B16	IL0011721706	3.1%
Albar B20	IL0011918328	3.1%
Blue Square Real Estate B8	IL0011575698	3.1%
Poalim B202	IL0011998502	3.1%
REIT 1 B5	IL0011367534	3.1%
Albar B19	IL0011918245	3.1%