

Israeli Issuers Non-Linked A Bond iNDEX

QUICK FACTS	
Index Launce Date:	Oct 1, 2017
Index Base Date:	Dec 31, 2015
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Equal Weight
Constituent Weight Cap:	2.00%
Corporate Weight Cap:	5.0%

ELIGIBLE CRITERIA				
Interest Type:	Fixed			
Linkage Type:	Non Linked			
Issuer Type:	Corporate			
Credit Rating:	A Tranche			

FUNDAMENTALS				
# of Constituents	99			
Modified Duration	2.81			
Yield to Maturity	5.75%			
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
0.8%	7.2%	1.5%	11.2%	4.0%	3.9%	6.9%	0.8	-0.4	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

TOP 10 CONSTITUENTS BY INDEX WEIGHT					
Security Name	Symbol	Index Weight			
Property & Building B9	IL0069902125	1.3%			
Delek Group B37	IL0011928897	1.3%			
Property & Building B11	IL0012055666	1.3%			
ACRO B1	IL0011885725	1.3%			
Eldan Transportation B9	IL0011924599	1.3%			
Albar B20	IL0011918328	1.3%			
Electra Power B1	IL0011673600	1.3%			
Sarfati B13	IL0012047341	1.3%			
Ashdar B5	IL0011577835	1.3%			
Minrav B5	IL0012046921	1.3%			

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