

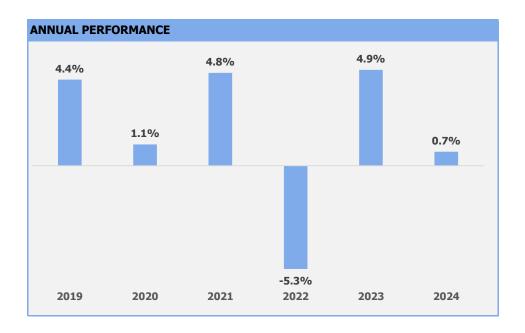
## **Israeli AA Balanced-Linkage 2-4 Bond iNDEX**

QUICK FACTS	
Index Launce Date:	Jul 4, 2022
Index Base Date:	Dec 31, 2018
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	5.00%
Corporate Weight Cap:	12.0%

ELIGIBLE CRITERIA				
Interest Type:	Fixed			
Linkage Type:	Non/CPI Linked			
Issuer Type:	Corporate			
Credit Rating:	AA Tranche			

FUNDAMENTALS				
# of Constituents	54			
Modified Duration	3.20			
Yield to Maturity	5.25%			
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
0.7%	5.3%	3.1%	7.9%	3.4%	3.0%	4.1%	0.5	-0.3	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			
Clal Insurance B1	IL0011934812	5.0%			
Bezeq B11	IL0023002343	5.0%			
Elbit Systems B2	IL0011782351	3.7%			
Shufersal B7	IL0077702582	3.6%			
Isramco B3	IL0023202323	3.4%			
Electra Consumption B5	IL0050103352	3.3%			
Shlomo Holdings B19	IL0011927311	3.1%			
UMI B6	IL0011926164	2.9%			
Airport City B10	IL0011959819	2.5%			
Shufersal B5	IL0077702095	2.3%			

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