As of:01/05/2024

QUICK FACTS			
Index Launce Date:	Jun 12, 2022		
Index Base Date:	Jan 2, 2021		
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:	8.0%		

research and

development

### **ELIGIBLE CRITERIA**

Interest Type:	Fixed	
Linkage Type:	Non Linked	
Issuer Type:	Corporate	
Credit Rating:	AA- & up	

# FUNDAMENTALS

# of Constituents	27
Modified Duration	3.18
Yield to Maturity	5.13%
Credit Rating	ilaa

#### SECTORS BREAKDOWN

Financials	36.1%
Consumers	32.7%
Energy	6.5%
Real Estate	5.3%
Industrials	5.0%
Communications	5.0%
Technology	4.8%
Other	4.5%



# **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%	4.3%	-0.8%		3.5%	3.1%		0.2	-0.7	

\* 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%
Mizrahi Tefahot Issuing B63	IL0023105484	5.0%
Elbit Systems B2	IL0011782351	5.0%
Bezeq B11	IL0023002343	5.0%
Discount Manpikim B14	IL0074801635	5.0%
Electra Consumption B5	IL0050103352	5.0%
Poalim Hanpakot B100	IL0066204889	5.0%
Shlomo Holdings B19	IL0011927311	5.0%
Isramco B3	IL0023202323	5.0%
UMI B6	IL0011926164	5.0%

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