

Israeli Non-Linked Investment Grade ex Fuels & Weapons Bond iNDEX

QUICK FACTS

Index Lounce Date:	Jul 6, 2021
Index Base Date:	Dec 31, 2013
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	1.00%
Corporate Weight Cap:	5.0%

ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	Non Linked
Issuer Type:	Corporate
Credit Rating:	Investment Grade

FUNDAMENTALS

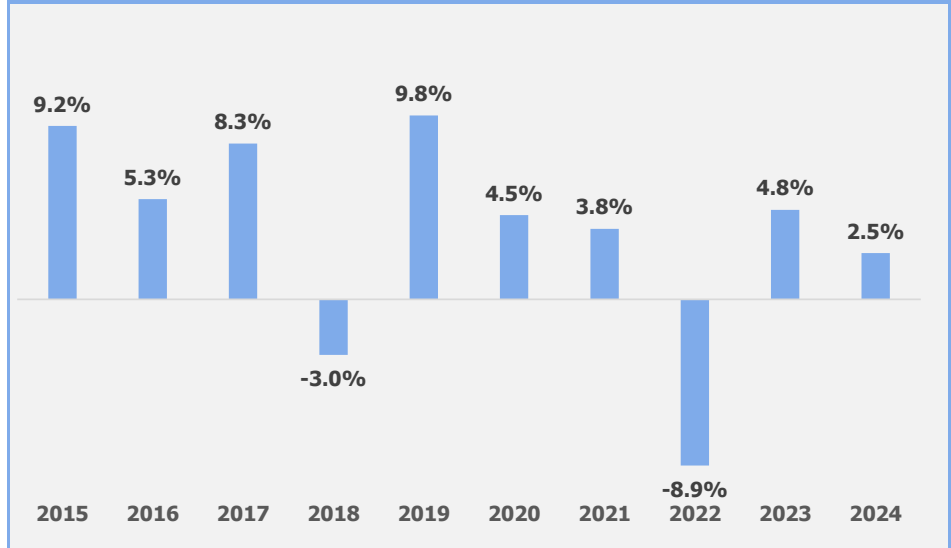
# of Constituents	160
Modified Duration	3.38
Yield to Maturity	5.70%
Credit Rating	iIA+

SECTORS BREAKDOWN

Real Estate	31.2%
Financials	27.1%
Consumer Disc.	11.0%
Industrials	10.0%
Communications	6.6%
Consumer Stap.	3.7%
Materials	3.3%
Utilities	3.2%
Healthcare	1.4%
Technology	1.4%
Energy	1.1%

The index is designed to measure the performance of Israeli domiciled non-linked Investment Grade corporate bonds excluding issuers focused on fossil fuel or weapons activities

ANNUAL PERFORMANCE



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
2.5%	7.7%	-0.5%	7.2%	3.1%	4.5%	6.7%	1.4	-0.6	0.0

* 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
Clal Finance B12	IL0011799280	1.0%
Clal Finance B13	IL0011979205	1.0%
Property & Building B9	IL0069902125	1.0%
Property & Building B11	IL0012055666	1.0%
Clal Finance B11	IL0011606477	1.0%
Bezeq B13	IL0023003093	1.0%
Alony Hetz B13	IL0011894065	1.0%
ICL B7	IL0028103724	1.0%
Enlight B4	IL0072002566	1.0%
Albar B20	IL0011918328	1.0%