iNDEX research and development

As of:03/11/2024

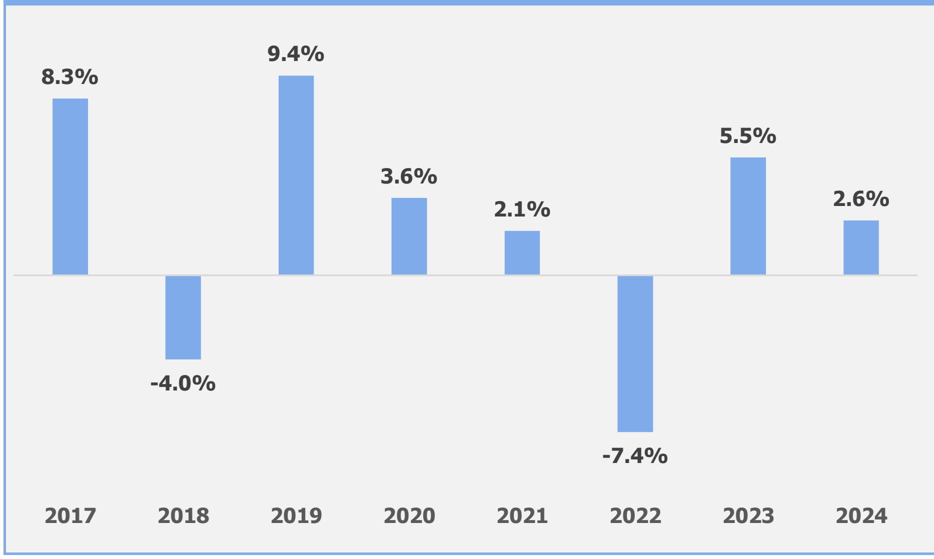
Israeli AA-A Non-Linked Bond iNDEX

The index is designed to measure the performance of non-linked AA-A rated corporate bonds listed in the Israeli market

QUICK FACTS

Index Launce Date:	Jul 15, 2020
Index Base Date:	Apr 27, 2016
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	1.5%
Corporate Weight Cap:	8.0%

ANNUAL PERFORMANCE



ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	Non Linked
Issuer Type:	Corporate
Credit Rating:	A- up to AA+

FUNDAMENTALS

# of Constituents	118
Modified Duration	3.37
Yield to Maturity	5.70%
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
2.6%	**7.3%**	**1.6%**	**6.7%**	**2.9%**	**3.8%**	**5.9%**	**1.3**	**-0.5**	**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 relavant central bank rate as a risk-free rate

SECTORS BREAKDOWN

Financials	**28.6%**
Real Estate	**22.6%**
Energy	**12.8%**
Communications	**8.5%**
Consumer Stap.	**5.3%**
Consumer Disc.	**5.2%**
Industrials	**5.0%**
Materials	**4.5%**
Utilities	**4.5%**
Healthcare	**1.9%**
Technology	**1.0%**

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Clal Finance B11	IL0011606477	1.3%
Bezeq B13	IL0023003093	1.3%
ICL B7	IL0028103724	1.3%
Strauss Group B6	IL0074604211	1.3%
Gav Yam B8	IL0075901517	1.3%
Clal Finance B13	IL0011979205	1.3%
Shlomo Holdings B19	IL0011927311	1.3%
Amot B7	IL0011628661	1.3%
Isramco B3	IL0023202323	1.3%
Elbit Systems B2	IL0011782351	1.3%