

Israeli AAA-AA 4Y Fixed Duration Bond iNDEX

QUICK FACTS	
Index Launce Date:	May 2, 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:	1.5%
Corporate Weight Cap:	10.0%

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

FUNDAMENTALS					
# of Constituents	220				
Modified Duration	4.00				
Yield to Maturity	5.70%				
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
0.9%	5.4%	2.1%	8.7%	3.8%	3.4%	4.4%	0.4	-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							
Airport City B5	IL0011334872	1.2%					
Azrieli B5	IL0011566036	1.2%					
Blue Square Real Estate B6	IL0011406076	1.2%					
Mizrahi Tefahot Issuing B49	IL0023102820	1.2%					
Amot 6	IL0011586091	1.2%					
Azrieli B4	IL0011386500	1.2%					
Leumi Bank B182	IL0060405391	1.2%					
Poalim B203	IL0011998684	1.2%					
Leumi Bank B179	IL0060403727	1.2%					
Mizrahi Tefahot Issuing B46	IL0023102259	1.2%					

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