

## **Israeli AAA-AA 5Y 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:	2.00%
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	5.00			
Yield to Maturity	5.50%			
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%	5.2%	0.4%	8.1%	4.5%	4.1%	5.1%	0.3	-0.4	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				
Amot B8	IL0011727828	1.6%				
Leumi Bank B183	IL0060405474	1.6%				
Leumi Bank B186	IL0012018391	1.6%				
Mivne B25	IL0022606367	1.6%				
Mkorot B11	IL0011584765	1.6%				
Israel Electric B31	IL0060002859	1.6%				
Azrieli B7	IL0011786725	1.6%				
Azrieli B6	IL0011566119	1.6%				
Adama B2	IL0011109159	1.6%				
Israel Ports B2	IL0011455727	1.6%				

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