Israeli AAA-A Duration Layers Rating Adjusted Bond iNDEX

QUICK FACTS

01/05/2024

	1, 2022 ł, 2016
	ł, 2016
Index Base Value: 100	
Index base value. 100	
Index Tax Type: GTR	
Index Currency: ILS	
Index Reconstitution: Mont	hly
Index Weighting Type: Mark	et Cap
Constituent Weight Cap: 1.00	%
Corporate Weight Cap: 10.09	%

research and development

ELIGIBLE CRITERIA

FUNDAMENTALS

of Constituents

Modified Duration

Yield to Maturity

Credit Rating

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

ANNUAL PERFORMANCE 5.2% 5.3% 3.7% 0.2%

HISTORICAL PERFORMANCE & RISK ANALYSIS

2019

2020

2017

2018

Returns		Standard Deviation*			Sharp Ratio*				
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
1.3%	6.5%	4.7%	10.7%	3.5%	3.2%	4.8%	0.8	-0.1	0.1

2021

-5.5%

2022

2023

1.3%

2024

* 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

185

3.25

ilAA-

5.42%

Financials		38.2%
Real Estate		37.6%
Consumers		7.7%
Energy		5.5%
Communications		4.5%
Industrials	l i	2.9%
Other	I .	2.6%
Utilities		0.6%
Technology		0.3%

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Leumi Bank B405	IL0060406209	1.0%
G City B13	IL0012606526	1.0%
Discount Manpikim B7	IL0074802476	1.0%
Airport City B5	IL0011334872	1.0%
Discount Manpikim B15	IL0074803045	1.0%
Azrieli B5	IL0011566036	1.0%
Mizrahi Tefahot Issuing B62	IL0023104982	1.0%
Isras B16	IL0061302233	1.0%
Amot 6	IL0011586091	1.0%
Azrieli B4	IL0011386500	1.0%

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