

QUICK FACTS

Index Lounce Date:	Oct 17, 2019
Index Base Date:	Dec 31, 2013
Index Base Value:	1,000
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	4.00%
Corporate Weight Cap:	24.0%

ELIGIBLE CRITERIA

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

FUNDAMENTALS

# of Constituents	49
Modified Duration	2.63
Yield to Maturity	3.91%
Credit Rating	iIAAA

SECTORS BREAKDOWN

Financials	100.0%
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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
0.7%	7.0%	12.1%	17.4%	6.6%	5.8%	6.4%	0.5	0.3	0.3

* 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
Mizrahi Tefahot	IL0006954379	4.2%
Discount Bank	IL0006912120	4.2%
Leumi Bank	IL0006046119	4.2%
Poalim Bank	IL0006625771	4.2%
Discount Manpikim B15	IL0074803045	4.0%
Poalim Hanpakot B100	IL0066204889	4.0%
Discount Manpikim B14	IL0074801635	4.0%
Leumi Bank B182	IL0060405391	4.0%
Poalim B203	IL0011998684	4.0%
First International Issues B10	IL0011602906	4.0%