

# Israeli AAA-A Spread Factor Bond iINDEX

## QUICK FACTS

Index Launch Date:	Oct 1, 2020
Index Base Date:	Dec 31, 2013
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Equal Weight
Constituent Weight Cap:	1.00%
Corporate Weight Cap:	8.0%

## ELIGIBLE CRITERIA

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

## FUNDAMENTALS

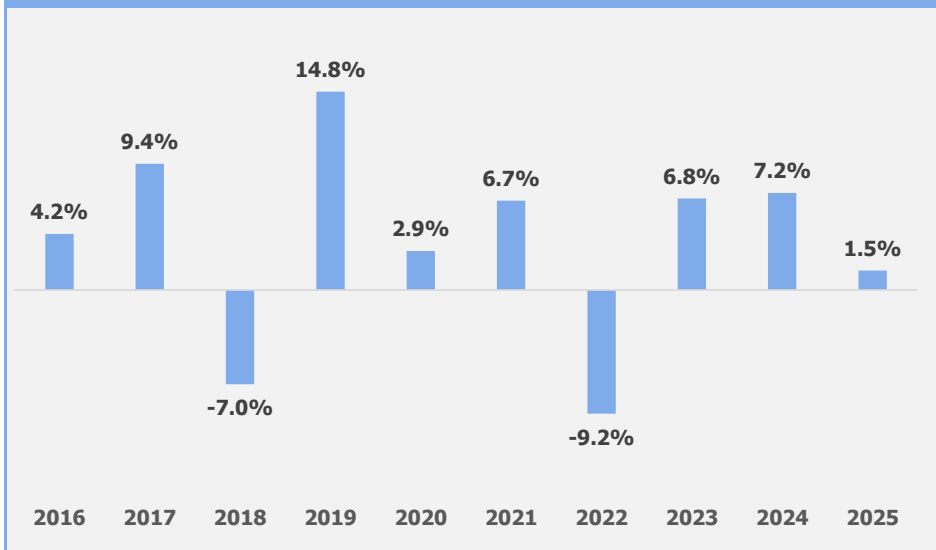
# of Constituents	294
Modified Duration	3.57
Yield to Maturity	5.26%
Credit Rating	iIAA-

## SECTORS BREAKDOWN

<b>Real Estate</b>	<b>54.8%</b>
<b>Financials</b>	<b>14.3%</b>
<b>Consumer Disc.</b>	<b>11.2%</b>
<b>Industrials</b>	<b>5.3%</b>
<b>Utilities</b>	<b>4.7%</b>
<b>Energy</b>	<b>4.0%</b>
<b>Communications</b>	<b>2.4%</b>
<b>Consumer Stap.</b>	<b>1.4%</b>
<b>Technology</b>	<b>0.7%</b>
<b>Healthcare</b>	<b>0.7%</b>
<b>Materials</b>	<b>0.5%</b>

The index is designed to measure the performance of Israeli domiciled AAA-A rated corporate bonds issued by non-financial issuers, and the index weights are biased for bonds with the highest government spread on each rebalancing date

## ANNUAL PERFORMANCE



## HISTORICAL PERFORMANCE & RISK ANALYSIS

	Returns			Standard Deviation*			Sharp Ratio*			
	2025	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
	1.5%	7.0%	10.3%	30.7%	2.1%	4.0%	4.9%	1.6	0.0	0.7

\* 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
G City B16	IL0012607854	1.0%
G City B14	IL0012607367	1.0%
G City B13	IL0012606526	1.0%
G City B12	IL0012606039	0.9%
G City B18	IL0012038506	0.7%
Aspen Group B9	IL0031304244	0.7%
Aspen Group B8	IL0031303907	0.7%
Adgar Investments B13	IL0012071580	0.6%
Adgar Investments B12	IL0018203310	0.6%
Carasso Real Estate B2	IL0012162330	0.6%