

Israeli AAA-A Non-Linked Spread Factor Bond iNDEX

QUICK FACTS Index Launce Date: Apr 24, 2021 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** 2.5% Constituent Weight Cap:

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

8.0%

Corporate Weight Cap:

FUNDAMENTALS					
# of Constituents	164				
Modified Duration	3.25				
Yield to Maturity	4.96%				
Credit Rating	ilA+				

SECTORS BREAKDOWN				
Real Estate	32.2%			
Financials	21.5%			
Consumer Disc.	14.2%			
Industrials	10.3%			
Energy	7.6%			
Utilities	5.1%			
Communications	2.6%			
Materials	2.1%			
Consumer Stap.	2.0%			
Technology	1.4%			
Healthcare	1.0%			

The index is designed to measure the performance of Israeli domiciled non-linked 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



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
4.6%	8.4%	13.8%	14.6%	2.1%	3.6%	3.5%	2.3	0.3	0.2

^{*} 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				
Michlol Finance B2	IL0012146754	1.1%				
Albar B18	IL0011587404	0.9%				
Prashkovsky B16	IL0012234113	0.9%				
Electra Power B2	IL0011819245	0.9%				
Kardan Real Estate B5	IL0011727257	0.9%				
Shikun & Binui B10	IL0011751323	0.9%				
Aura B19	IL0012232968	0.9%				
Carasso Real Estate B2	IL0012162330	0.9%				
Bazan B15	IL0012119868	0.9%				
Peninsula B4	IL0012239997	0.9%				

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