

# Israeli AAA-A Duration Layers Rating Adjusted Bond iINDEX

## QUICK FACTS

Index Launch Date:	Nov 1, 2022
Index Base Date:	Oct 4, 2016
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	1.5%
Corporate Weight Cap:	12.0%

## ELIGIBLE CRITERIA

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

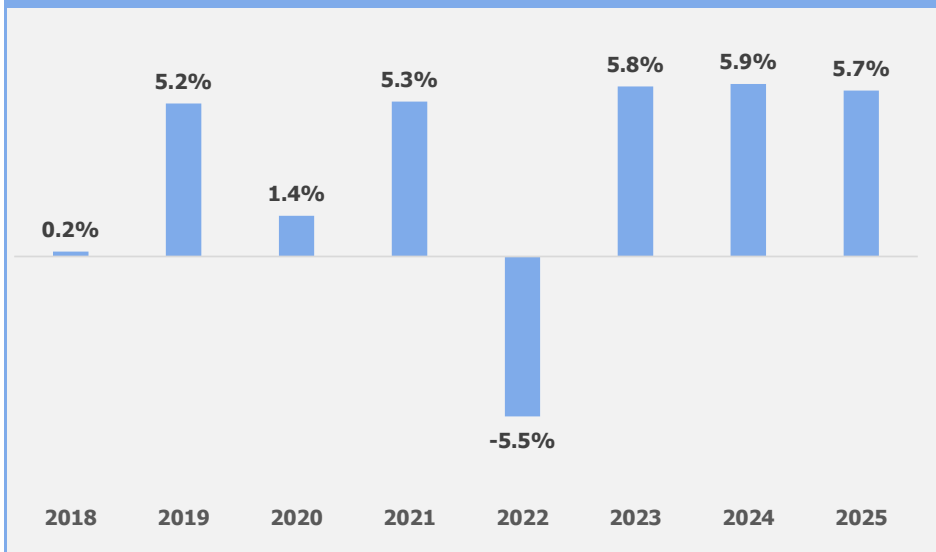
## FUNDAMENTALS

# of Constituents	186
Modified Duration	3.25
Yield to Maturity	4.63%
Credit Rating	iIAA-

## SECTORS BREAKDOWN

Financials	37.1%
Real Estate	37.0%
Consumer Disc.	6.3%
Energy	5.3%
Industrials	5.0%
Utilities	4.5%
Communications	2.7%
Materials	1.6%
Technology	0.4%
Healthcare	0.2%

## 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
5.7%	7.3%	17.9%	20.6%	1.8%	2.7%	2.7%	2.2	0.8	0.6

\* 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
Clal Finance B11	IL0011606477	1.1%
Poalim Hanpakot B102	IL0012234527	1.1%
Leumi Bank B187	IL0012286592	1.1%
Airport City B9	IL0011609448	1.1%
Paz Energy B8	IL0011628174	1.1%
Bezeq B11	IL0023002343	1.1%
Melisron B17	IL0032302734	1.1%
Mizrahi Tefahot Issuing B42	IL0023101830	1.1%
Leumi Bank B183	IL0060405474	1.1%
Alony Hetz B12	IL0039004952	1.1%