

# Israeli Bullet-Bond 2027 INDEX

## QUICK FACTS

Index Launch Date:	Dec 20, 2022
Index Base Date:	Dec 20, 2022
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	6.00%
Corporate Weight Cap:	6.0%

## ELIGIBLE CRITERIA

Interest Type:	Fixed/No Coupon
Linkage Type:	Non/CPI Linked
Issuer Type:	Corporate
Credit Rating:	B- & up

## FUNDAMENTALS

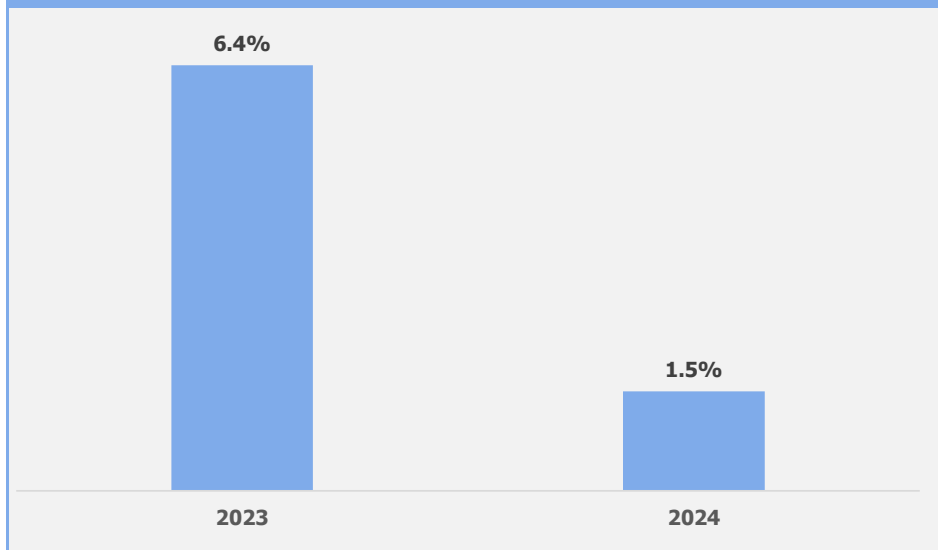
# of Constituents	40
Modified Duration	2.35
Yield to Maturity	5.41%
Credit Rating	iiA+

## SECTORS BREAKDOWN

<b>Real Estate</b>	<b>58.5%</b>
<b>Consumer Disc.</b>	<b>15.3%</b>
<b>Financials</b>	<b>13.9%</b>
<b>Communications</b>	<b>4.8%</b>
<b>Consumer Stap.</b>	<b>3.3%</b>
<b>Utilities</b>	<b>2.2%</b>
<b>Energy</b>	<b>2.2%</b>

The index is designed to measure the performance of Israeli corporate bonds matured on 2027, and replaced by T-Bills until the end of the maturity year (index calculation will be terminated at the end of the maturity year)

## ANNUAL PERFORMANCE



## HISTORICAL PERFORMANCE & RISK ANALYSIS

2024	Returns			Standard Deviation*			Sharp Ratio*		
	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
<b>1.5%</b>	<b>7.6%</b>	--	--	<b>3.7%</b>	--	--	<b>1.0</b>	--	--

\* 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
Carasso B3	IL0011418295	5.5%
Alony Hetz B9	IL0039003541	4.9%
Afi Properties B12	IL0011737645	4.8%
Partner B7	IL0011563975	4.8%
ACRO B1	IL0011885725	4.8%
Fattal Europe B3	IL0011418527	4.0%
Dor Alon B7	IL0011577009	3.3%
Strauss Group B5	IL0074603890	3.3%
Albar B18	IL0011587404	2.4%
G City B12	IL0012606039	2.2%