research and development

As of:01/05/2024

QUICK FACTS

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Index Launce 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:	7.5%		
Corporate Weight Cap:	12.0%		

ELIGIBLE CRITERIA

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

FUNDAMENTALS

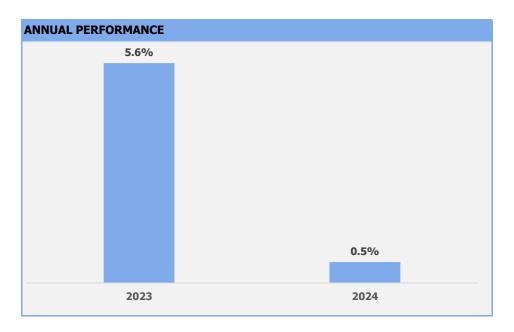
# of Constituents	16
Modified Duration	2.21
Yield to Maturity	5.34%
Credit Rating	ilA+

SECTORS BREAKDOWN

Real Estate	51.1%
Consumer Disc.	22.5%
Financials	11.4%
Consumer Stap.	7.5%
Communications	7.5%

Israeli Bullet-Bond 2027 Non-Linked iNDEX

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



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
0.5%	6.5%			3.8%			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 relavant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Symbol	Index Weight
IL0011885725	7.5%
IL0011587404	7.5%
IL0011577009	7.5%
IL0011418527	7.5%
IL0074603890	7.5%
IL0011563975	7.5%
IL0011737645	7.5%
IL0011418295	7.5%
IL0039003541	7.5%
IL0011614547	5.9%
	IL0011885725 IL0011587404 IL0011577009 IL0011418527 IL0074603890 IL0011563975 IL0011737645 IL0011418295 IL0039003541

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