

Israeli Bullet-Bond 2027 CPI-Linked 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:	5.00%
Corporate Weight Cap:	12.0%

ELIGIBLE CRITERIA

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

FUNDAMENTALS

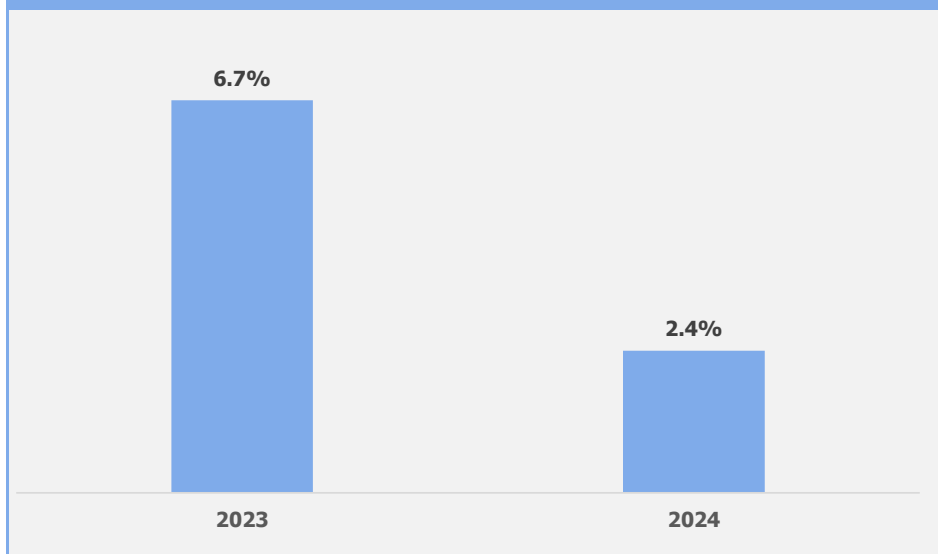
# of Constituents	24
Modified Duration	2.53
Yield to Maturity	2.47%
Credit Rating	iIAA-

SECTORS BREAKDOWN

Real Estate	63.3%
Financials	19.6%
Consumer Disc.	7.1%
Utilities	5.0%
Energy	5.0%

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

ANNUAL PERFORMANCE



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
2.4%	8.6%	--	--	3.9%	--	--	1.2	--	--

* 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 B12	IL0012606039	5.0%
Direct Finance B6	IL0011916595	5.0%
Mega Or B8	IL0011476020	5.0%
Mega Or B7	IL0011416968	5.0%
Israel Land Development B21	IL0061202243	5.0%
Leumi Bank B182	IL0060405391	5.0%
Mkorot B10	IL0011584682	5.0%
Israel Electric B32	IL0060003840	5.0%
Alrov Properties B6	IL0038701855	5.0%
Melisron B16	IL0032302650	5.0%