

Israeli Bullet-Bond 2027 CPI-Linked iNDEX

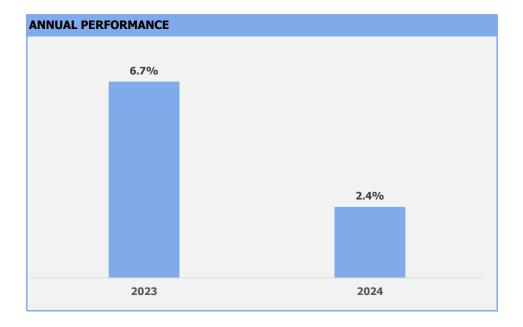
QUICK FACTS Index Launce Date: Dec 20, 2022 Index Base Date: Dec 20, 2022 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap 5.00% Constituent Weight Cap: Corporate Weight Cap: 12.0%

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	ilAA-				

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)



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 relavant central bank rate as a risk-free rate

TOD 40 CONCTITUENTS BY INDEX WEIGHT					
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%			

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