

## Israeli Bullet-Bond 2027 Gov-AA & up iNDEX

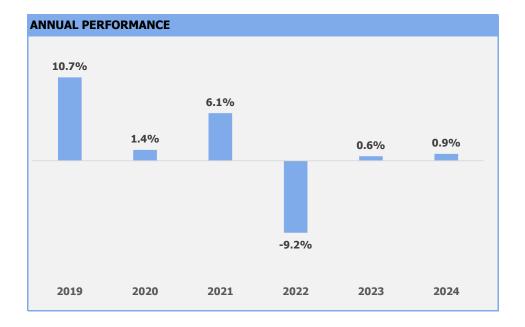
**QUICK FACTS** Index Launce Date: Sep 18, 2023 Index Base Date: Dec 31, 2018 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap Constituent Weight Cap: 6.00% Corporate Weight Cap: 12.0%

ELIGIBLE CRITERIA				
Interest Type:	Fixed/No Coupon			
Linkage Type:	Non/CPI Linked			
Issuer Type:	Gov/Corporate			
Credit Rating:	AA- & up			

FUNDAMENTALS					
# of Constituents	23				
Modified Duration	2.65				
Yield to Maturity	4.87%				
Credit Rating	ilAA+				

SECTORS BREAKDOWN				
Government	50.5%			
Financials	16.5%			
Real Estate	16.1%			
Consumers	8.9%			
Communications	4.2%			
Energy	2.2%			
Utilities	1.6%			

The index is designed to measure the performance of Israeli domiciled AAA-AA corporate bonds and government 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



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
0.9%	-0.4%	-5.2%	2.4%	4.7%	3.8%	4.6%	-0.9	-1.0	-0.2

<sup>\*</sup> 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					
Security Name	Symbol	Index Weight			
ILCPI 0.75 31/05/27	IL0011408478	25.3%			
ILGOV 2 31/03/27	IL0011393449	25.2%			
Carasso B3	IL0011418295	5.9%			
Mizrahi Tefahot Issuing B46	IL0023102259	5.8%			
Leumi Bank B182	IL0060405391	5.5%			
Alony Hetz B9	IL0039003541	5.2%			
Partner B7	IL0011563975	4.2%			
Strauss Group B5	IL0074603890	2.5%			
Harel Issuing B17	IL0011614547	2.3%			
Israel Electric B32	IL0060003840	2.2%			

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