

Israeli Bullet-Bond 2028 CPI-Linked iNDEX

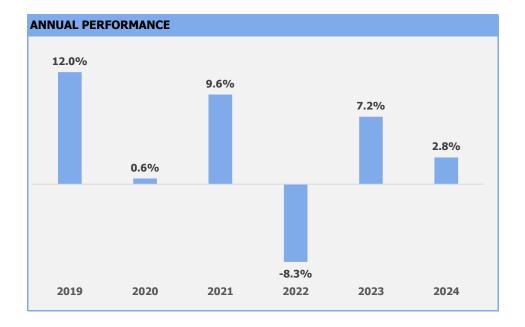
QUICK FACTS Index Launce Date: Nov 23, 2023 Index Base Date: Dec 31, 2018 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap Constituent Weight Cap: 5.00% Corporate Weight Cap: 10.0%

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

| FUNDAMENTALS | | | | |
|-------------------|-------|--|--|--|
| # of Constituents | 26 | | | |
| Modified Duration | 2.78 | | | |
| Yield to Maturity | 3.06% | | | |
| Credit Rating | ilAA- | | | |

| SECTORS BREAKDOWN | | | | |
|-------------------|-------|--|--|--|
| Real Estate | 67.4% | | | |
| Financials | 15.1% | | | |
| Industrials | 5.1% | | | |
| Utilities | 5.0% | | | |
| Consumer Stap. | 4.8% | | | |
| Energy | 2.6% | | | |
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The index is designed to measure the performance of Israeli domiciled CPI-linked corporate bonds matured on 2028, 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 |
| 2.8% | 6.7% | 5.5% | 14.5% | 3.8% | 4.0% | 5.6% | 0.8 | -0.1 | 0.2 |

^{*} 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

| TOP 10 CONSTITUENTS BY INDEX WEIGHT | | | | | |
|-------------------------------------|--------------|--------------|--|--|--|
| Security Name | Symbol | Index Weight | | | |
| Blue Square Real Estate B8 | IL0011575698 | 5.1% | | | |
| Big B12 | IL0011562316 | 5.1% | | | |
| Poalim B202 | IL0011998502 | 5.1% | | | |
| Albar B19 | IL0011918245 | 5.1% | | | |
| Amot B4 | IL0011331498 | 5.0% | | | |
| OPC B2 | IL0011660573 | 5.0% | | | |
| REIT 1 B5 | IL0011367534 | 5.0% | | | |
| Mizrahi Tefahot Issuing B62 | IL0023104982 | 5.0% | | | |
| Jerusalem Bank B16 | IL0011721706 | 5.0% | | | |
| G City B13 | IL0012606526 | 5.0% | | | |

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