Israeli Bullet-Bond 2028 CPI-Linked iNDEX

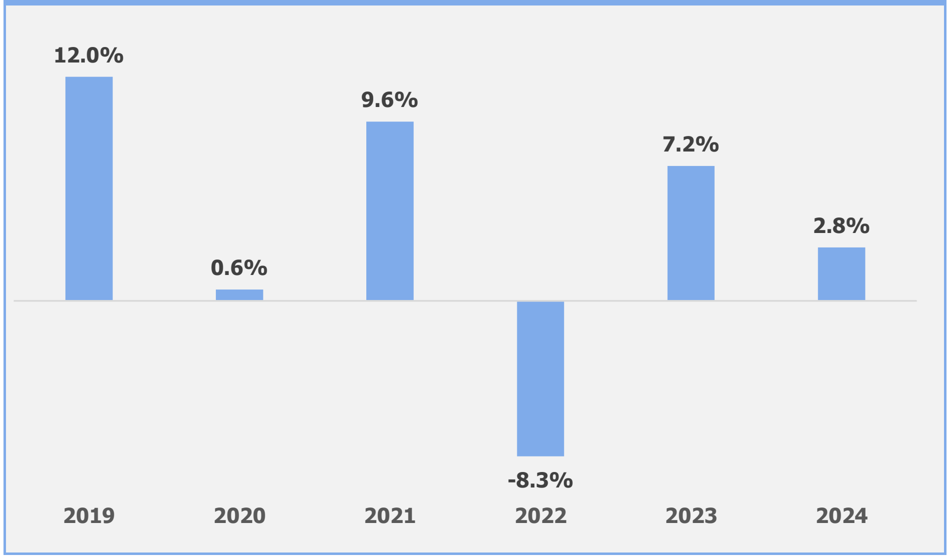
As of:01/07/2024

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)

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%

ANNUAL PERFORMANCE



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-

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

SECTORS BREAKDOWN

Real Estate	**67.4%**
Financials	**15.1%**
Industrials	**5.1%**
Utilities	**5.0%**
Consumer Stap.	**4.8%**
Energy	**2.6%**

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%