

Israeli Bullet-Bond 2027 Non-Linked AAA-A iNDEX

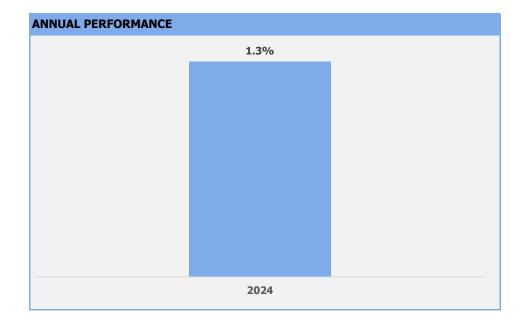
QUICK FACTS Index Launce Date: Dec 13, 2023 Index Base Date: Dec 12, 2023 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap 10.00% Constituent Weight Cap: Corporate Weight Cap: 15.0%

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

FUNDAMENTALS					
# of Constituents	13				
Modified Duration	2.09				
Yield to Maturity	5.39%				
Credit Rating	ilA+				

SECTORS BREAKDOWN				
Real Estate	45.1%			
Consumer Disc.	27.1%			
Financials	11.2%			
Communications	10.3%			
Consumer Stap.	6.4%			

The index is designed to measure the performance of Israeli domiciled non-linked AAA-A 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
1.3%									

^{*} 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			
Alony Hetz B9	IL0039003541	10.3%			
Partner B7	IL0011563975	10.3%			
Afi Properties B12	IL0011737645	10.3%			
Fattal Europe B3	IL0011418527	10.2%			
Carasso B3	IL0011418295	10.2%			
Dor Alon B7	IL0011577009	8.8%			
Albar B18	IL0011587404	8.1%			
Strauss Group B5	IL0074603890	6.4%			
Harel Issuing B17	IL0011614547	5.8%			
Harel Issuing B11	IL0011363160	5.4%			

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