

Israeli Bullet-Bond 2028 INDEX

QUICK FACTS

Index Launch 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:	6.00%
Corporate Weight Cap:	10.0%

ELIGIBLE CRITERIA

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

FUNDAMENTALS

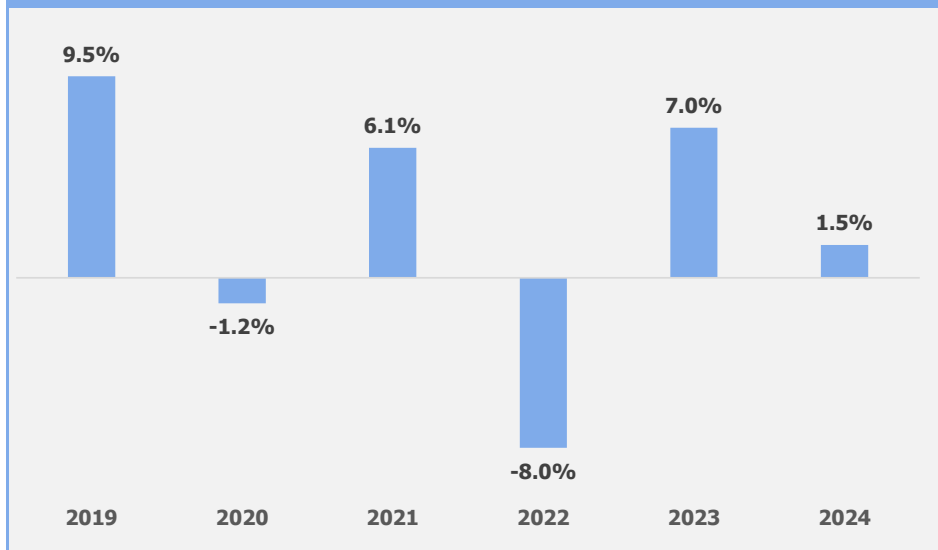
# of Constituents	45
Modified Duration	2.88
Yield to Maturity	5.54%
Credit Rating	iIA+

SECTORS BREAKDOWN

Real Estate	45.0%
Financials	19.2%
Consumers	9.3%
Industrials	7.1%
Energy	6.5%
Other	6.0%
Communications	4.9%
Utilities	2.1%

The index is designed to measure the performance of Israeli 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)

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

2024	Returns			Standard Deviation*			Sharp Ratio*		
	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
1.5%	8.2%	3.9%	9.4%	3.7%	3.7%	6.2%	1.1	-0.2	0.1

* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Israel Corp. B14	IL0057603016	6.0%
Carasso B4	IL0011735664	5.0%
Clal Insurance B1	IL0011934812	4.9%
Cellcom B12	IL0011430803	4.9%
Albar B20	IL0011918328	4.0%
Azorim B14	IL0071504448	3.9%
Migdal Fund B9	IL0011856288	3.7%
Navitas Petroleum B5	IL0011979122	2.8%
Migdal Fund B11	IL0011975658	2.3%
Israel Land Development B23	IL0061203233	2.1%