

## **Israeli Bullet-Bond 2028 iNDEX**

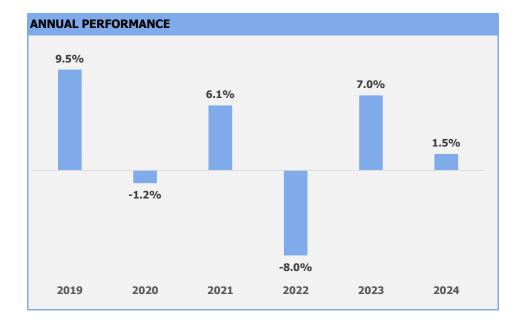
**QUICK FACTS** Index Launce Date: Nov 23, 2023 Index Base Date: Dec 31, 2018 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap Constituent Weight Cap: 6.00% Corporate Weight Cap: 10.0%

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	ilA+			

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)



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
1.5%	8.2%	3.9%	9.4%	3.7%	3.7%	6.2%	1.1	-0.2	0.1

<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			
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%			

Israeli Bullet-Bond 2028 INDEX is calculated and administered by INDEX Research and Development Index LTD (hereinafter and above: "INDEX Research"). All rights derived from the index belong to INDEX Research. All data on this page is provided for informational purposes only and reflects past performance which does not necessarily constitute investment performance. In practice, in light of the existence of trading costs, taxation and expenses that are not reflected in the performance of securities included in the index. Past results should not be seen as an attempt to predict future results. In addition, it is should be emphasized that some of the information presented above is based on the necestical calculations on any and not on actual market performance. The theoretical calculations are based on the methodology is the same as that of the index at the time of its official launch. In addition, the information may include inaccuracies and errors and there may have been changes in the above information since its publication. Some of the information is rounded according to the rules established by the index and it is possible that the schema of a certain type of information will not add up to 100%. The names of the financial instruments, their identifiers and links to relevant information sites may appear in indices that are used as a benchmarks of public investment instruments. INDEX Research will not be responsible in any way for any damage or loss caused by using the information on this page or on pages in the links provided. If they cause, and does not guarantee that the use of this information may generate profits in the hands of the user. The information on this page is not guarantee that the use of this information may generate profits in the hands of the user. The information on this page or on pages in the links provided individually according to the investment performance of the purpose of investment instruments and cannot be invested in directly. INDEX Research specializes in research and development,