Israeli Bullet-Bond 2029 iNDEX

01/05/2024

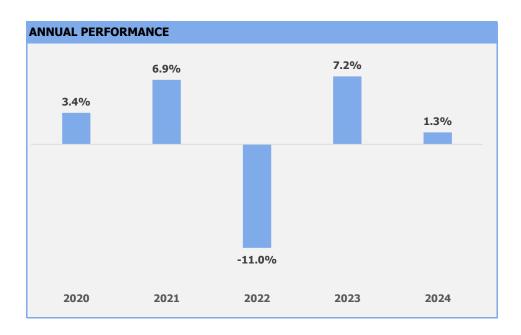
QUICK FACTS

Index Launce Date:	Nov 23, 2023
Index Base Date:	Dec 31, 2019
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	4.00%
Corporate Weight Cap:	10.0%

research and development

Fixed/No Coupon

The index is designed to measure the performance of Israeli corporate bonds matured on 2029, and replaced by T-Bills until the end of the maturity year (index calculation will be terminated at the end of the maturity year)



Linkage Type: Non/CPI Linked

ELIGIBLE CRITERIA

Interest Type:

Issuer Type: Corporate Credit Rating: B- & up

FUNDAMENTALS

# of Constituents	52
Modified Duration	3.62
Yield to Maturity	5.78%
Credit Rating	ilA+

# of Constituents	52
Modified Duration	3.62
Yield to Maturity	5.78%
Credit Rating	ilA+

SECTORS BREAKDOWN

Real Estate		47.4%
Financials		17.8%
Energy		12.4%
Consumers		9.3%
Industrials		6.7%
Other	1.00	3.7%
Healthcare	1	1.7%
Utilities		1.1%

HISTORICAL PERFORMANCE & RISK ANALYSIS

	Ret	urns		Stand	lard Devia	ation*	Sł	harp Ratio	D*
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
1.3%	8.5%	1.3%		4.7%	4.5%		1.0	-0.3	

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 hank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Delek Group B37	IL0011928897	4.0%
Property & Building B9	IL0069902125	3.8%
Phoenix Capital B11	IL0011593592	3.8%
Elbit Systems B2	IL0011782351	3.4%
Bazan B12	IL0025905782	3.3%
Ashtrom Group B3	IL0011401028	3.3%
Ashtrom Group B4	IL0011829897	2.6%
Jerusalem Bank B18	IL0011820540	2.6%
Airport City B5	IL0011334872	2.6%
Property & Building B10	IL0011936304	2.6%

Israeli Bullet-Bond 2029 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, 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 should not be considered a recommendation for investment operations and/or a substitute for investment advice/marketing that should be provided individually according to the investor's needs and/or a substitute for the reader's independent judgment. indexes are not investment instruments and cannot be invested in directly. iNDEX Research specializes in research and development, calculation and administration of indexes for a variety of investment needs and does not manage, approve, market or promote investment instruments based on the indexes it maintains and/or calculates. The use of INDEX Research indexes for the purpose of creating investment instruments requires a written permission and/or license from INDEX Research to use the indexes. Index names are trademarks of INDEX Research. Do not make any use of INDEX Research's trademarks without prior written approval from INDEX Research. Do not copy, reproduce, quote and/or publish this page, or any part of it, without prior written permission. All rights reserved.