

Global \$ Bullet-Bond 2026 iNDEX

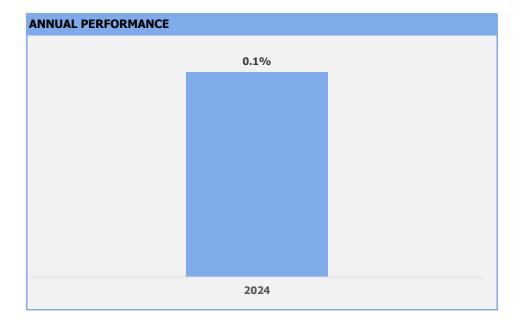
QUICK FACTS Index Launce Date: Jun 20, 2023 Index Base Date: Jun 15, 2023 Index Base Value: 100 Index Tax Type: GTR Index Currency: USD Index Reconstitution: Annually Index Weighting Type: **Equal Weight** 10.00% Constituent Weight Cap: Corporate Weight Cap: 20.0%

ELIGIBLE CRITERIA				
Interest Type:	Fixed/No Coupon			
Linkage Type:	Non Linked			
Issuer Type:	Gov/Corporate			
Credit Rating:	Investment Grade			

FUNDAMENTALS					
# of Constituents	20				
Modified Duration	2.02				
Yield to Maturity	5.40%				
Credit Rating	A				

SECTORS BREAKDOWN				
Financials	40.0%			
Industrials	10.3%			
Consumer Disc.	9.9%			
Healthcare	9.7%			
Communications	9.6%			
Technology	5.2%			
Materials	5.1%			
Energy	5.1%			
Consumer Stap.	5.0%			

The index is designed to measure the performance of global corporate bonds denominated in USD matured on 2026, 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
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 relavant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT					
Security Name	Symbol	Index Weight			
DE 4.8 01/09/26	US24422EWP05	5.3%			
INTC 4.875 02/10/26	US458140CD04	5.2%			
BHP 4.875 02/27/26	US055451AY40	5.1%			
C 3.4 05/01/26	US172967KN09	5.1%			
JPM 4.125 12/15/26	US46625HJZ47	5.1%			
CBA 1.125 06/15/26	US2027A0KD09	5.1%			
RDS 2.875 05/10/26	US822582BT82	5.1%			
RY 1.2 04/27/26	US78016EZQ33	5.1%			
BNS 2.7 08/03/26	US064159QE92	5.1%			
PM 4.875 02/13/26	US718172CY31	5.0%			

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