

Israeli Government Non-Linked 10Y Duration Bond iNDEX

QUICK FACTS

Index Launch Date:	Jul 4, 2022
Index Base Date:	Mar 31, 2015
Index Base Value:	100
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Monthly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	100.00%
Corporate Weight Cap:	---

ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	Non Linked
Issuer Type:	Government
Credit Rating:	---

FUNDAMENTALS

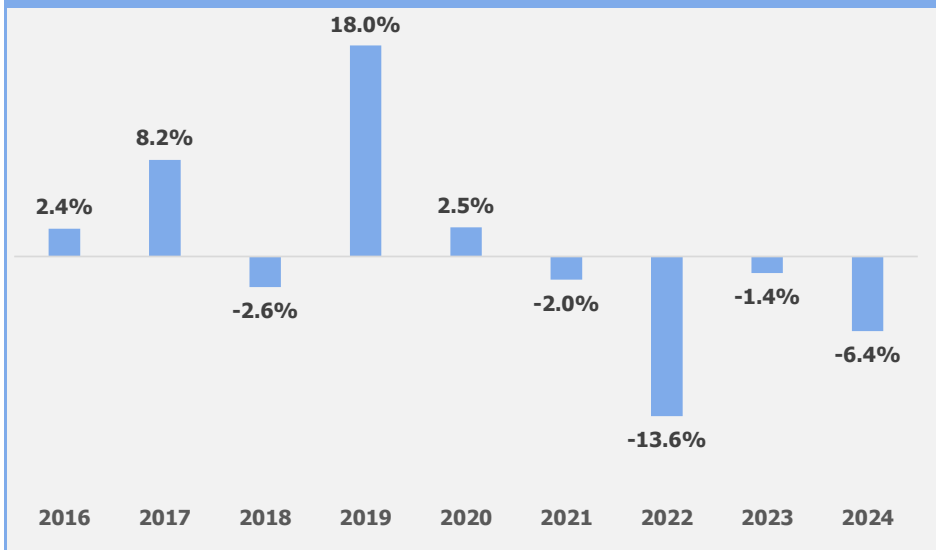
# of Constituents	7
Modified Duration	9.91
Yield to Maturity	5.11%
Credit Rating	iIAAA

SECTORS BREAKDOWN

Government	100.0%
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The index is designed to measure the performance of non-linked fixed rate Israeli government bonds, where the index weights are calculated in a manner that determines the index's duration on 10-years on each monthly rebalancing date

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
-6.4%	-7.1%	-19.4%	-12.1%	8.3%	7.1%	6.6%	-1.4	-1.3	-0.6

* 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

INDEX CONSTITUENTS

Security Name	Symbol	Index Weight
ILGOV 1.000 31/03/30	IL0011609851	20.7%
ILGOV 1.3 30/04/32	IL0011806606	19.9%
ILGOV 1.5 05/37	IL0011661803	16.4%
ILGOV 5.500 31/01/42	IL0011254005	15.8%
ILGOV 3.75 31/03/43	IL0011401937	12.9%
ILGOV 4 03/35	IL0012023326	8.8%
ILGOV 2.8 11/52	IL0011840761	5.6%