

Israeli Government Balanced-Linkage 5Y Duration Bond iNDEX

QUICK FACTS

Index Launch Date:	Nov 1, 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/CPI Linked
Issuer Type:	Government
Credit Rating:	---

FUNDAMENTALS

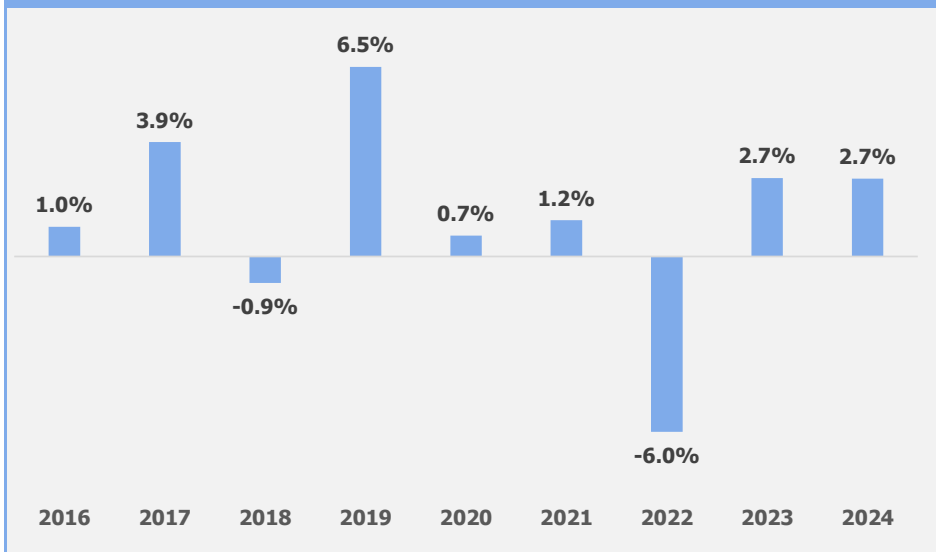
# of Constituents	15
Modified Duration	5.01
Yield to Maturity	4.31%
Credit Rating	iIAAA

SECTORS BREAKDOWN

Government	100.0%
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The index is designed to measure the performance of fixed rate Israeli government bonds, where the index weights are calculated in a manner that determines the index's duration on 5-years on each monthly rebalancing date. Index weights are balanced between

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
2.7%	2.7%	-0.9%	0.8%	3.1%	3.5%	3.2%	-0.3	-0.8	-0.4

* 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
ILGOV 1.000 31/03/30	IL0011609851	18.8%
ILGOV 1.3 30/04/32	IL0011806606	15.5%
ILCPI 0.1 11/31	IL0011722209	14.1%
ILCPI 0.5 31/05/29	IL0011570236	9.2%
ILCPI 0.75 31/05/27	IL0011408478	7.8%
ILCPI 1.1 10/28	IL0011973265	7.7%
ILCPI 1.6 10/33	IL0012043795	7.1%
ILCPI 0.1 07/26	IL0011695645	4.2%
ILGOV 3.75 02/29	IL0011948028	4.0%
ILGOV 2.5 28/09/28	IL0011508798	3.7%