

Israeli Government Non-Linked 10Y Duration Bond iNDEX

ANNUAL PERFORMANCE

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

QUICK FACTS	
Index Launce 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:				

			18.0%					
	8.2%							
2.4%				2.5%				
					2.00/		-1.4%	
		-2.6%			-2.0%		21170	
								-6.4%
						-13.6%		
2016	2017	2018	2019	2020	2021	2022	2023	2024

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

HISTORICAL PERFORMANCE & RISK ANALYSIS									
Returns			Standard Deviation*			Sharp Ratio*			
2024	2024 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 relavant central bank rate as a risk-free rate

SECTORS BREAKDOWN					
Government		100.0%			

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%			

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