

# Israeli Government Non-Linked 3Y Duration Bond iNDEX

## QUICK FACTS

Index Launch Date:	Mar 7, 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

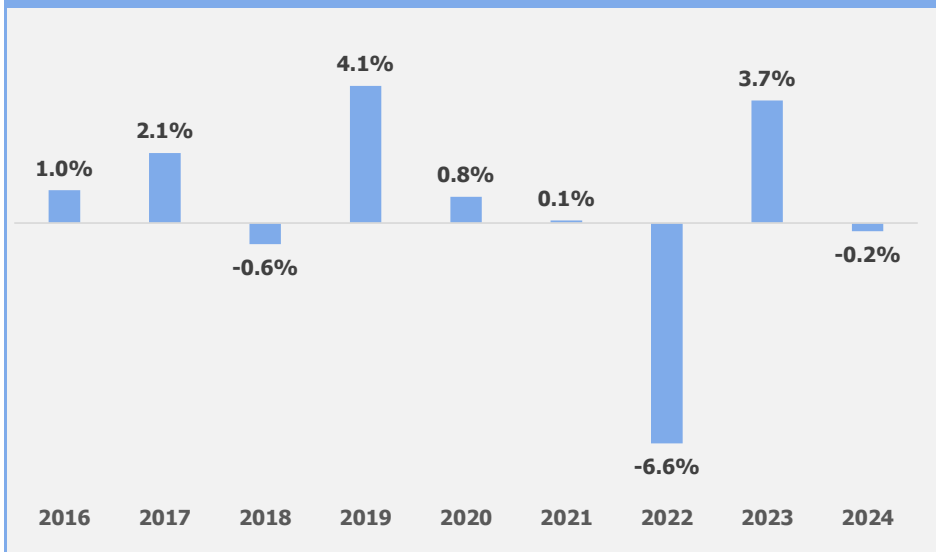
# of Constituents	9
Modified Duration	3.00
Yield to Maturity	4.50%
Credit Rating	iIAAA

## SECTORS BREAKDOWN

<b>Government</b>	<b>100.0%</b>
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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 3-years on each monthly rebalancing date

## ANNUAL PERFORMANCE



## 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
-0.2%	2.4%	-3.1%	-0.7%	2.5%	2.3%	1.9%	-0.6	-1.4	-0.9

\* 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 2 31/03/27	IL0011393449	27.5%
ILGOV 0.5 26/02/26	IL0011746976	20.3%
ILGOV 6.250 30/10/26	IL0010994569	18.2%
ILGOV 1.000 31/03/30	IL0011609851	7.6%
ILGOV 2.5 28/09/28	IL0011508798	6.9%
ILGOV 3.75 02/29	IL0011948028	6.1%
ILGOV 1.3 30/04/32	IL0011806606	5.7%
ILGOV 1.750 31/08/25	IL0011355570	5.2%
ILGOV 3.75 09/27	IL0012035791	2.5%