

# Israeli Government Non-Linked 4Y 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

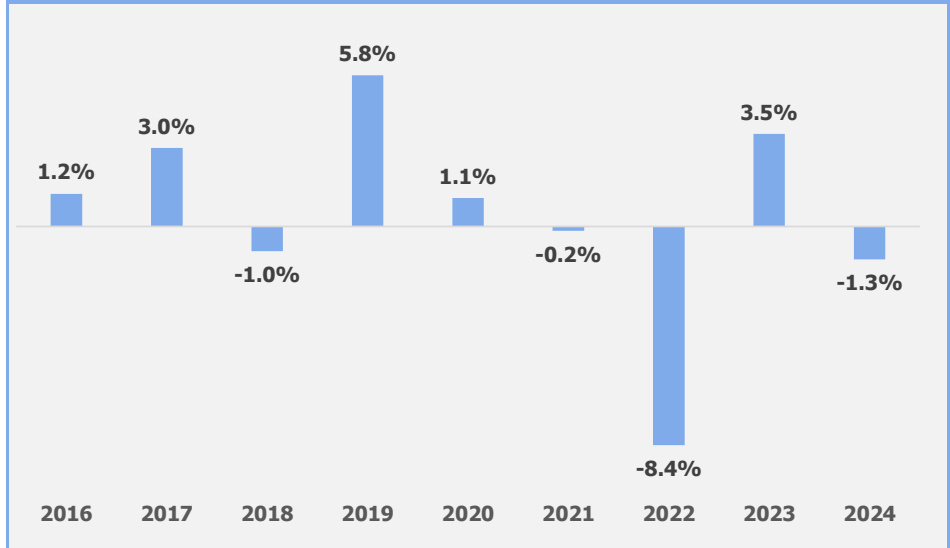
# of Constituents	9
Modified Duration	3.99
Yield to Maturity	4.60%
Credit Rating	iIAAA

## 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 4-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
-1.3%	1.1%	-5.9%	-2.9%	3.5%	3.2%	2.7%	-0.8	-1.3	-0.8

\* 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	16.5%
ILGOV 2.5 28/09/28	IL0011508798	15.1%
ILGOV 2 31/03/27	IL0011393449	14.2%
ILGOV 3.75 02/29	IL0011948028	13.4%
ILGOV 1.3 30/04/32	IL0011806606	12.3%
ILGOV 0.5 26/02/26	IL0011746976	10.5%
ILGOV 6.250 30/10/26	IL0010994569	9.4%
ILGOV 3.75 09/27	IL0012035791	6.0%
ILGOV 1.750 31/08/25	IL0011355570	2.7%