

# 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

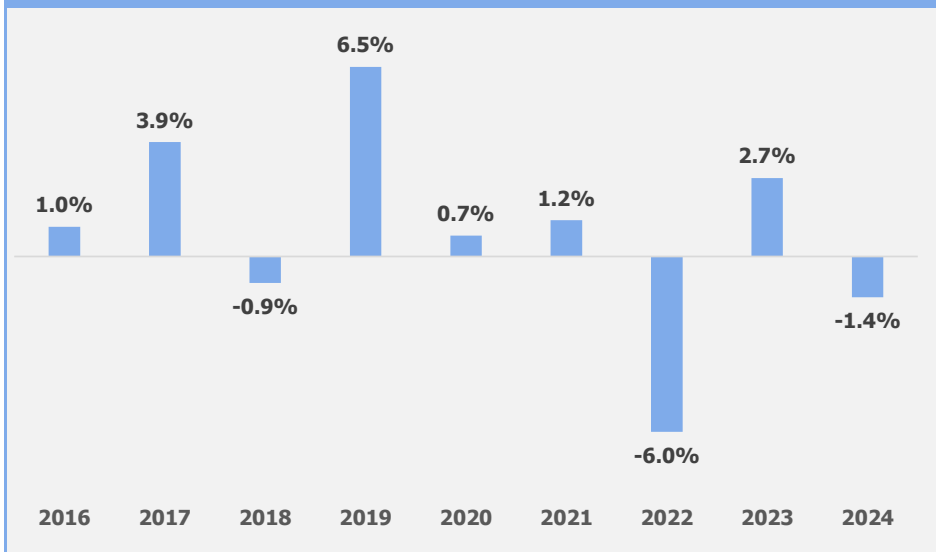
# of Constituents	15
Modified Duration	4.99
Yield to Maturity	4.68%
Credit Rating	iiAAA

## SECTORS BREAKDOWN

<b>Government</b>	<b>100.0%</b>
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The index is designed to measure the performance of 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

	Returns			Standard Deviation*			Sharp Ratio*			
	2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
	-1.4%	-0.2%	-4.1%	-1.1%	3.8%	3.3%	3.1%	-1.1	-1.0	-0.5

\* 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
ILCPI 0.1 11/31	IL0011722209	20.6%
ILGOV 1.000 31/03/30	IL0011609851	16.7%
ILGOV 1.3 30/04/32	IL0011806606	12.5%
ILCPI 0.5 31/05/29	IL0011570236	7.7%
ILCPI 0.75 31/05/27	IL0011408478	7.5%
ILCPI 0.1 07/26	IL0011695645	6.7%
ILCPI 1.1 10/28	IL0011973265	4.7%
ILGOV 2.5 28/09/28	IL0011508798	4.7%
ILGOV 3.75 02/29	IL0011948028	4.2%
ILGOV 2 31/03/27	IL0011393449	4.0%