

Israeli Government Non-Linked 5Y Fixed Duration Bond iINDEX

QUICK FACTS

Index Launch Date:	Jul 19, 2020
Index Base Date:	Dec 31, 2013
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

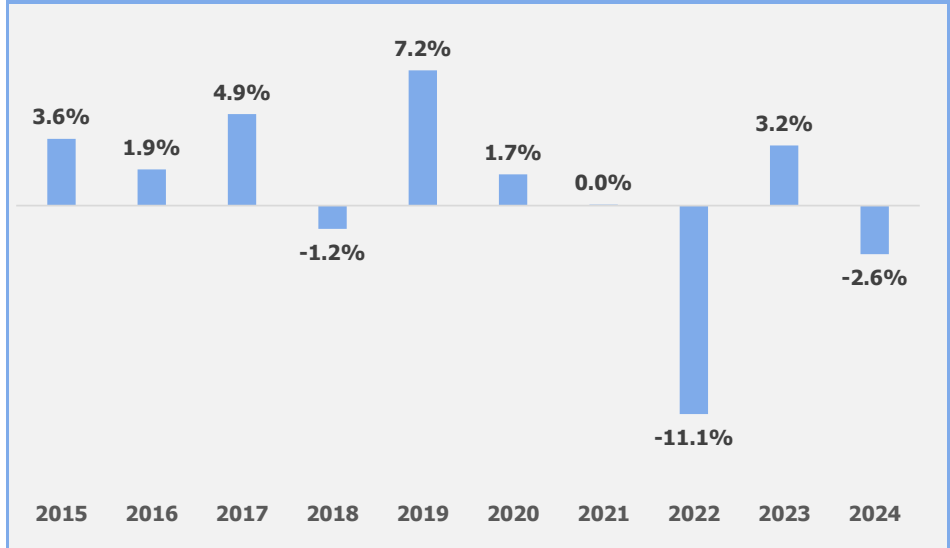
# of Constituents	9
Modified Duration	4.99
Yield to Maturity	4.77%
Credit Rating	iIAAA

SECTORS BREAKDOWN

Government	100.0%
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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 5-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
	-2.6%	-0.2%	-9.6%	-5.7%	4.5%	4.1%	3.5%	-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	32.6%
ILGOV 1.3 30/04/32	IL0011806606	24.2%
ILGOV 2.5 28/09/28	IL0011508798	9.6%
ILGOV 2 31/03/27	IL0011393449	8.3%
ILGOV 3.75 02/29	IL0011948028	7.8%
ILGOV 0.5 26/02/26	IL0011746976	6.9%
ILGOV 6.250 30/10/26	IL0010994569	5.5%
ILGOV 3.75 09/27	IL0012035791	2.8%
ILGOV 1.750 31/08/25	IL0011355570	2.2%