

Israeli Government CPI-Linked 10Y Duration Bond iNDEX

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 100.00% Constituent Weight Cap: Corporate Weight Cap:

| ELIGIBLE CRITERIA | | | | | |
|-------------------|------------|--|--|--|--|
| Interest Type: | Fixed | | | | |
| Linkage Type: | CPI Linked | | | | |
| Issuer Type: | Government | | | | |
| Credit Rating: | | | | | |

| FUNDAMENTALS | | | | |
|-------------------|-------|--|--|--|
| # of Constituents | 6 | | | |
| Modified Duration | 9.98 | | | |
| Yield to Maturity | 2.27% | | | |
| Credit Rating | ilaaa | | | |

| SECTORS BREAKDOWN | | | |
|-------------------|--|--------|--|
| Government | | 100.0% | |
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The index is designed to measure the performance of CPI-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



| HISTORICAL PERFORMANCE & RISK ANALYSIS | | | | | | | | | |
|--|--------|---------|---------|--------------|---------|---------|--------|---------|---------|
| Returns Standard Deviation* | | | ation* | Sharp Ratio* | | | | | |
| 2024 | 1 Year | 3 Years | 5 Years | 1 Year | 3 Years | 5 Years | 1 Year | 3 Years | 5 Years |
| -4.3% | -6.9% | -9.6% | -0.3% | 6.3% | 5.5% | 5.7% | -1.7 | -1.0 | -0.2 |

^{*} 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

| INDEX CONSTITUENTS | | | | | |
|----------------------|--------------|--------------|--|--|--|
| Security Name | Symbol | Index Weight | | | |
| ILCPI 0.1 11/31 | IL0011722209 | 40.9% | | | |
| ILCPI 4.000 30/05/36 | IL0010977085 | 34.5% | | | |
| ILCPI 2.750 30/08/41 | IL0011205833 | 9.4% | | | |
| ILCPI 1.6 10/33 | IL0012043795 | 7.7% | | | |
| ILCPI 1.000 31/05/45 | IL0011348658 | 4.5% | | | |
| ILCPI 0.5 11/51 | IL0011683013 | 3.1% | | | |
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