

# Israeli Government CPI-Linked 10Y Duration Bond iNDEX

## QUICK FACTS

Index Launch 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
Constituent Weight Cap:	100.00%
Corporate Weight Cap:	---

## ELIGIBLE CRITERIA

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

## FUNDAMENTALS

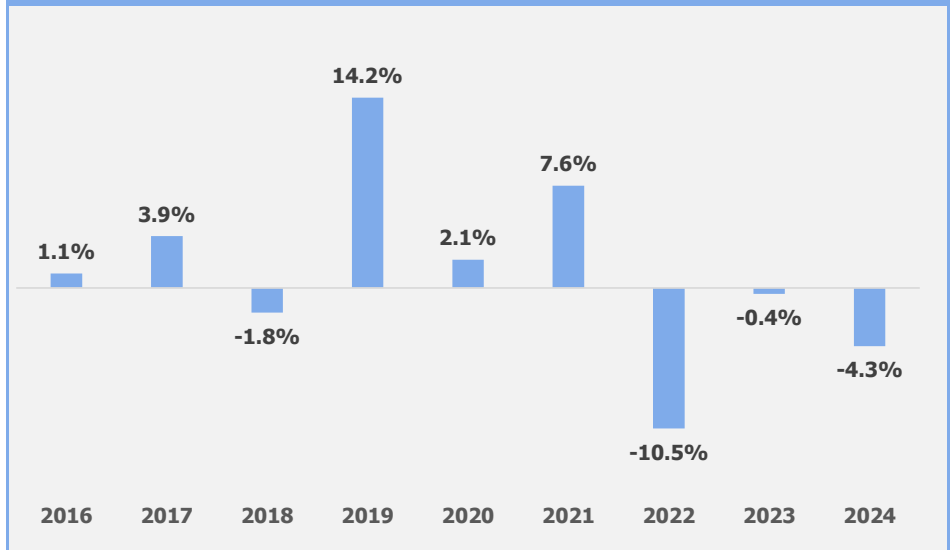
# of Constituents	6
Modified Duration	9.98
Yield to Maturity	2.27%
Credit Rating	iIAAA

## SECTORS BREAKDOWN

<b>Government</b>	<b>100.0%</b>
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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

## 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
	-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 relevant 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%