

Israeli Government CPI-Linked 3Y 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:	CPI Linked
Issuer Type:	Government
Credit Rating:	---

FUNDAMENTALS

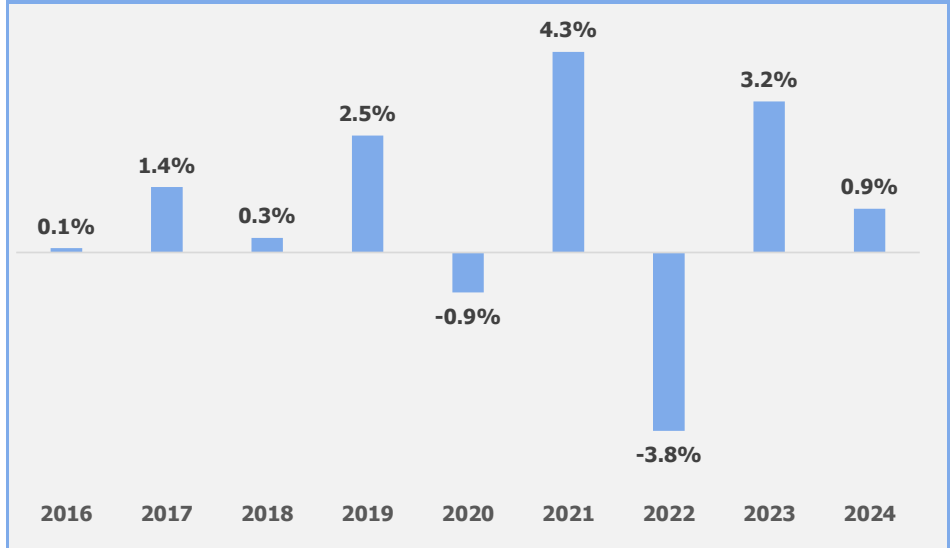
# of Constituents	6
Modified Duration	3.00
Yield to Maturity	1.74%
Credit Rating	iiAAA

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 3-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
0.9%	2.4%	2.2%	3.8%	2.2%	2.2%	2.2%	-0.6	-0.7	-0.3

* 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 0.75 31/05/27	IL0011408478	35.7%
ILCPI 0.1 07/26	IL0011695645	32.0%
ILCPI 0.750 31/10/25	IL0011359127	12.9%
ILCPI 0.1 11/31	IL0011722209	8.2%
ILCPI 0.5 31/05/29	IL0011570236	6.9%
ILCPI 1.1 10/28	IL0011973265	4.3%