

Israeli Government CPI-Linked 4Y Duration Bond iNDEX

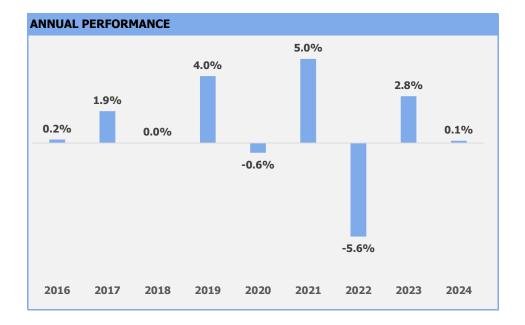
QUICK FACTS Index Launce Date: Mar 7, 2022 Index Base Date: Mar 31, 2015 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap 100.00% Constituent Weight Cap: Corporate Weight Cap:

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

FUNDAMENTALS				
# of Constituents	6			
Modified Duration	4.00			
Yield to Maturity	1.86%			
Credit Rating	ilaaa			

SECTORS BREAKDOWN				
Government		100.0%		

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 4-years on each monthly rebalancing date



HISTORICAL PERFORMANCE & RISK ANALYSIS									
	Ret	urns		Standard Deviation*			Sharp Ratio*		
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
0.1%	1.2%	-0.3%	2.3%	2.7%	2.7%	2.7%	-0.9	-0.8	-0.4

^{*} 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 0.75 31/05/27	IL0011408478	23.0%
ILCPI 0.1 07/26	IL0011695645	20.6%
ILCPI 0.1 11/31	IL0011722209	20.3%
ILCPI 0.5 31/05/29	IL0011570236	17.2%
ILCPI 1.1 10/28	IL0011973265	10.6%
ILCPI 0.750 31/10/25	IL0011359127	8.3%

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