

Israeli Government CPI-Linked 4Y 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

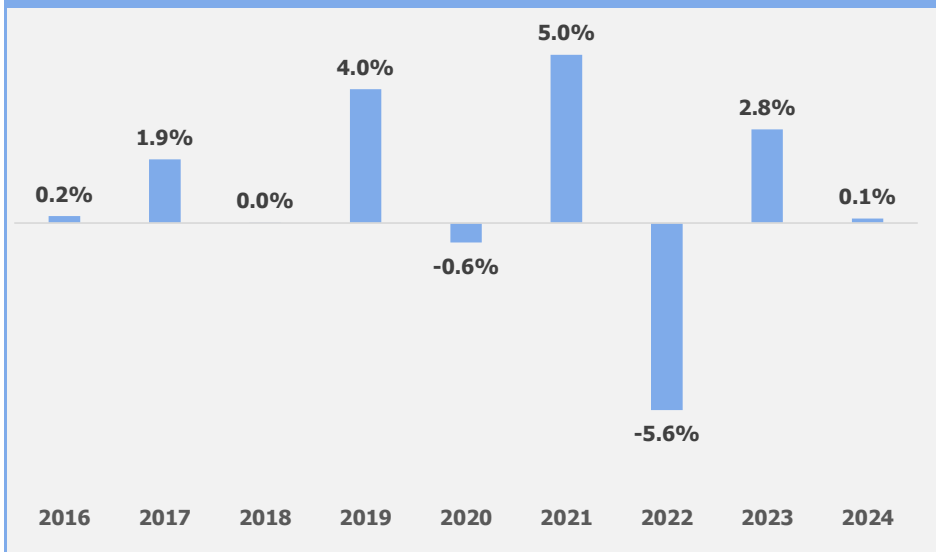
# of Constituents	6
Modified Duration	4.00
Yield to Maturity	1.86%
Credit Rating	iiAAA

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 4-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
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 relevant 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%