

Israeli Government CPI-Linked 10Y Fixed 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

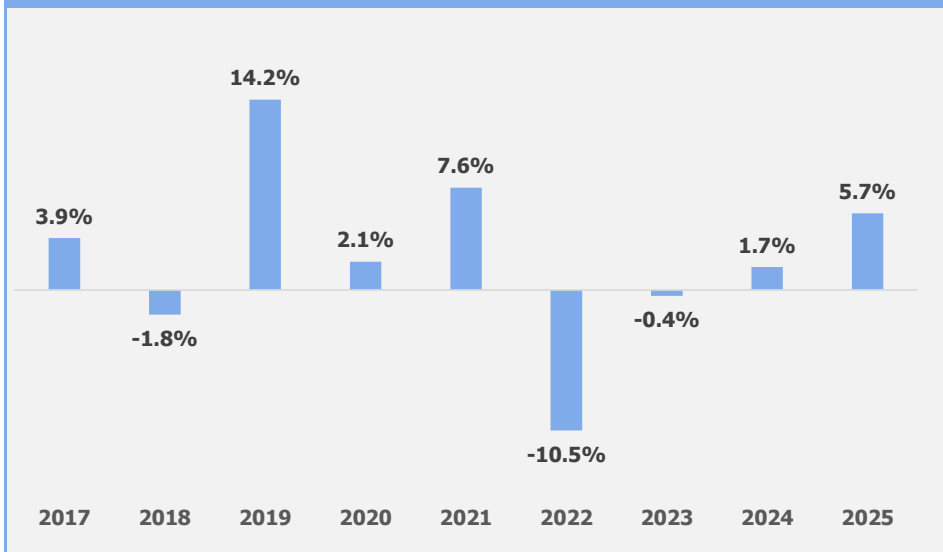
# of Constituents	4
Modified Duration	9.99
Yield to Maturity	1.78%
Credit Rating	iIAAA

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 10-years on each monthly rebalancing date

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

Returns				Standard Deviation*			Sharp Ratio*		
2025	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
5.7%	8.5%	5.3%	5.3%	4.1%	5.5%	5.1%	1.2	-0.3	-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 2.750 30/08/41	IL0011205833	45.3%
ILCPI 0.1 11/31	IL0011722209	21.8%
ILCPI 1.6 10/33	IL0012043795	16.5%
ILCPI 4.000 30/05/36	IL0010977085	16.4%