

## **Israeli Government CPI-Linked 10Y Fixed Duration Bond iNDEX**

**QUICK FACTS** Index Launce 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 100.00% Constituent Weight Cap:

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

Corporate Weight Cap:

FUNDAMENTALS					
# of Constituents	4				
Modified Duration	9.99				
Yield to Maturity	1.78%				
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 10-years on each monthly rebalancing date



HISTORICAL PERFORMANCE & RISK ANALYSIS									
	Returns Sta		Stand	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

<sup>\*</sup> 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 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%

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