

Israeli Government ILS-CPI Linkage Mechanism Bond iNDEX

QUICK FACTS

Index Launch Date:	Jul 11, 2021
Index Base Date:	Dec 31, 2013
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:	Non/CPI Linked
Issuer Type:	Government
Credit Rating:	---

FUNDAMENTALS

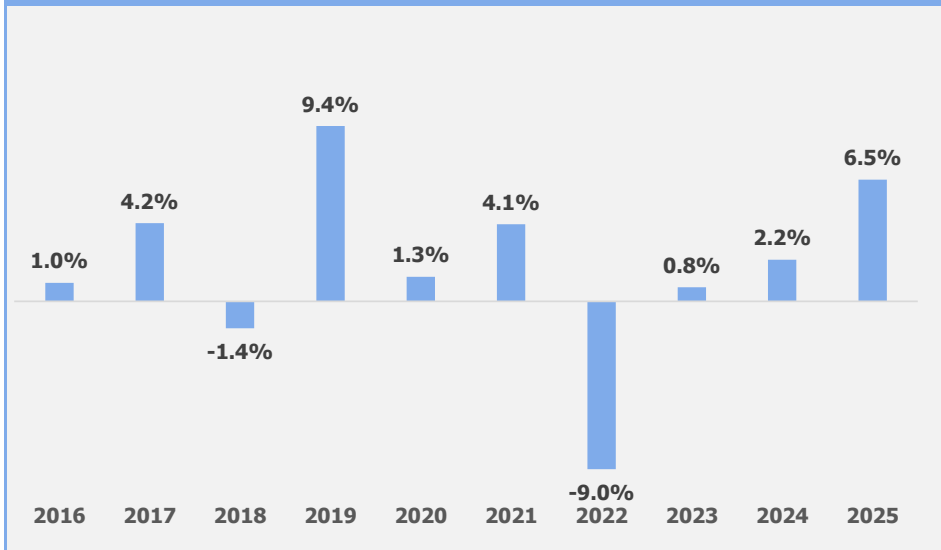
# of Constituents	25
Modified Duration	7.50
Yield to Maturity	3.91%
Credit Rating	iIAAA

SECTORS BREAKDOWN

Government	100.0%
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The index is designed to measure the performance of Israeli government bonds, and the index weights of each linkage groups (non-linked vs CPI-linked) are determined according to the inflation momentum on each 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
6.5%	9.3%	8.5%	5.2%	3.0%	4.1%	3.7%	1.9	-0.1	-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

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
ILCPI 4.000 30/05/36	IL0010977085	6.8%
ILCPI 1.1 10/28	IL0011973265	6.8%
ILCPI 0.5 31/05/29	IL0011570236	6.8%
ILCPI 0.1 11/31	IL0011722209	6.8%
ILCPI 1.6 10/33	IL0012043795	6.8%
ILCPI 2.750 30/08/41	IL0011205833	5.4%
ILCPI 0.75 31/05/27	IL0011408478	4.1%
ILGOV 3.75 31/03/43	IL0011401937	4.1%
ILGOV 1.000 31/03/30	IL0011609851	4.1%
ILGOV 2.5 28/09/28	IL0011508798	4.1%