

## Israeli Government CPI-Linked 5Y Fixed Duration Bond iNDEX

**QUICK FACTS** Index Launce Date: Jul 19, 2020 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:	CPI Linked
Issuer Type:	Government
Credit Rating:	

FUNDAMENTALS					
# of Constituents	6				
Modified Duration	4.99				
Yield to Maturity	1.56%				
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 5-years on each monthly rebalancing date

ANNUAL PERFORMANCE									
						7.3%			
				5.3%					
		3.6%							
								2.2%	
	0.1%								
-0.3%			-0.5%		-0.3%				-0.2%
							-8.1%		
2015	2016	2017	2018	2019	2020	2021	2022	2023	2024

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
-0.2%	1.8%	-1.3%	1.8%	3.4%	3.5%	3.6%	-0.6	-0.7	-0.3

<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 0.1 11/31	IL0011722209	33.5%					
ILCPI 0.5 31/05/29	IL0011570236	27.6%					
ILCPI 0.75 31/05/27	IL0011408478	13.3%					
ILCPI 0.1 07/26	IL0011695645	11.8%					
ILCPI 0.750 31/10/25	IL0011359127	7.2%					
ILCPI 1.1 10/28	IL0011973265	6.7%					

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