

Israeli Government CPI-Linked 5Y Fixed Duration Bond INDEX

QUICK FACTS

| | |
|-------------------------|--------------|
| Index Launch 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

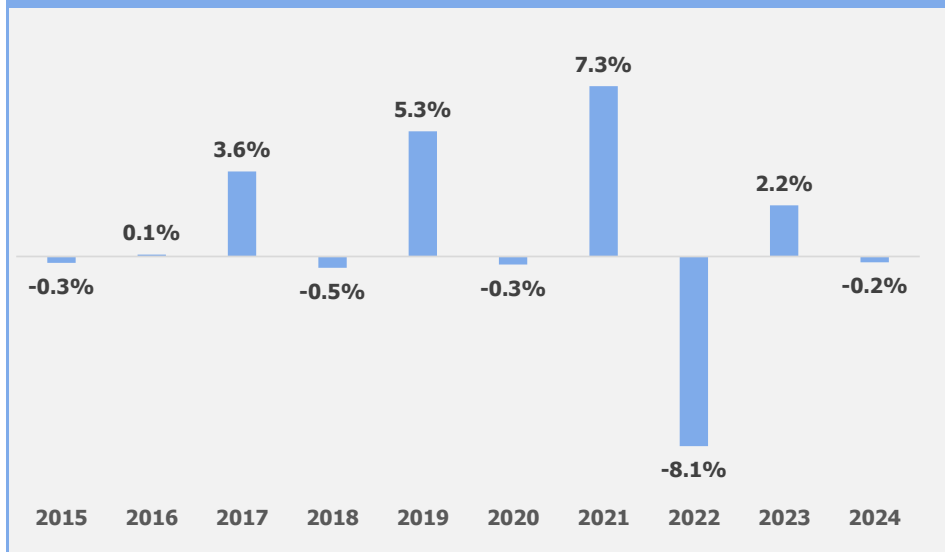
| | |
|-------------------|-------|
| # of Constituents | 6 |
| Modified Duration | 4.99 |
| Yield to Maturity | 1.56% |
| Credit Rating | ilAAA |

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



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

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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