research and development

As of:01/06/2025

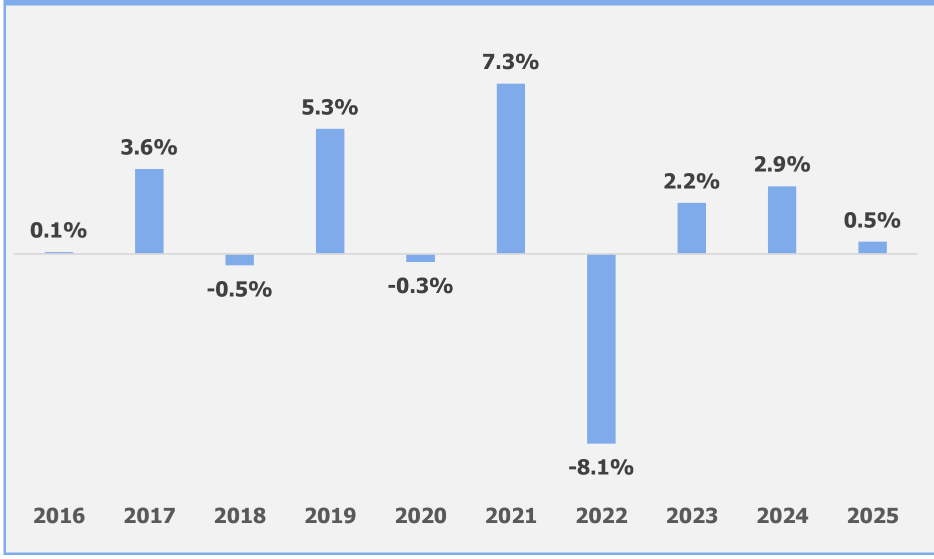
Israeli Government CPI-Linked 5Y Fixed Duration Bond iNDEX

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

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:	---

ANNUAL PERFORMANCE



ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	CPI Linked
Issuer Type:	Government
Credit Rating:	---

FUNDAMENTALS

# of Constituents	7
Modified Duration	5.00
Yield to Maturity	2.30%
Credit Rating	ilAAA

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
0.5%	**3.5%**	**2.8%**	**4.5%**	**2.6%**	**3.2%**	**3.1%**	**0.0**	**-0.6**	**-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 relavant central bank rate as a risk-free rate

SECTORS BREAKDOWN

Government	**100.0%**

INDEX CONSTITUENTS

Security Name	Symbol	Index Weight
ILCPI 0.1 11/31	IL0011722209	28.2%
ILCPI 1.6 10/33	IL0012043795	19.6%
ILCPI 0.5 31/05/29	IL0011570236	17.0%
ILCPI 1.1 10/28	IL0011973265	17.0%
ILCPI 0.75 31/05/27	IL0011408478	14.8%
ILCPI 0.1 07/26	IL0011695645	2.4%
ILCPI 2 04/31	IL0012207226	1.0%