

Israeli Government CPI-Linked 5Y Fixed Duration Bond iNDEX

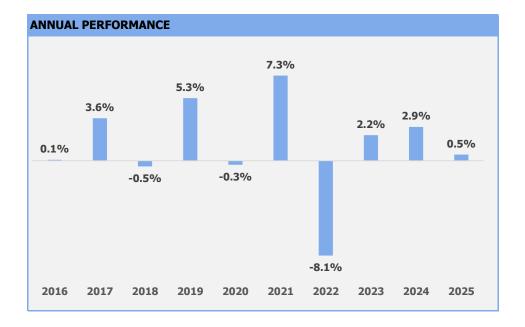
QUICK FACTS Index Launce Date: Jul 19, 2020 Index Base Date: Dec 31, 2013 Index Base Value: 100 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Monthly Index Weighting Type: Market Cap 100.00% Constituent Weight Cap: Corporate Weight Cap:

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				

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



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

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%

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