# Israeli AAA-A CPI-Linked Spread Factor Bond iNDEX

**QUICK FACTS** 

As of:01/05/2024

Apr 1, 2021
Dec 31, 2013
100
GTR
ILS
Monthly
Equal Weight
2.00%
8.0%

research and

development

#### **ELIGIBLE CRITERIA**

**FUNDAMENTALS** 

# of Constituents Modified Duration

Yield to Maturity

Credit Rating

Interest Type:	Fixed
Linkage Type:	CPI Linked
Issuer Type:	Corporate
Credit Rating:	A- & up

ANNUA	AL PERFO	RMANCE	•						
3.4%	3.1%	7.4%		9.0%	0.7%	9.9%		7.6%	2.4%
			-0.9%				-9.8%		
2015	2016	2017	2018	2019	2020	2021	2022	2023	2024

## **HISTORICAL PERFORMANCE & RISK ANALYSIS**

Returns Standard Devia			ation*	Sł	narp Ratio	D*			
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
2.4%	9.6%	5.5%	13.4%	4.7%	4.5%	6.6%	1.2	0.0	0.2

\* 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

205

3.85

ilAA-

2.97%

Real Estate		62.2%
Financials		19.3%
Consumers	L	5.9%
Industrials	L .	4.0%
Utilities	L .	3.6%
Energy	l i i	2.2%
Other	l -	1.3%
Communications		1.0%
Materials		0.6%

## **TOP 10 CONSTITUENTS BY INDEX WEIGHT**

Security Name	Symbol	Index Weight
G City B12	IL0012606039	1.5%
G City B13	IL0012606526	1.4%
G City B14	IL0012607367	1.4%
G City B16	IL0012607854	1.2%
Property & Building B4	IL0069901549	1.2%
Aspen Group B8	IL0031303907	1.1%
Aspen Group B9	IL0031304244	1.0%
G City B18	IL0012038506	1.0%
Adgar Investments B12	IL0018203310	1.0%
Shikun & Binui B9	IL0011673865	0.9%

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