

# Israeli Negative Momentum Stocks iNDEX

## QUICK FACTS

Index Launch Date:	Mar 23, 2022
Index Base Date:	Feb 1, 2018
Index Base Value:	1,000
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Annually
Index Rebalance:	Quarterly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	4.0%

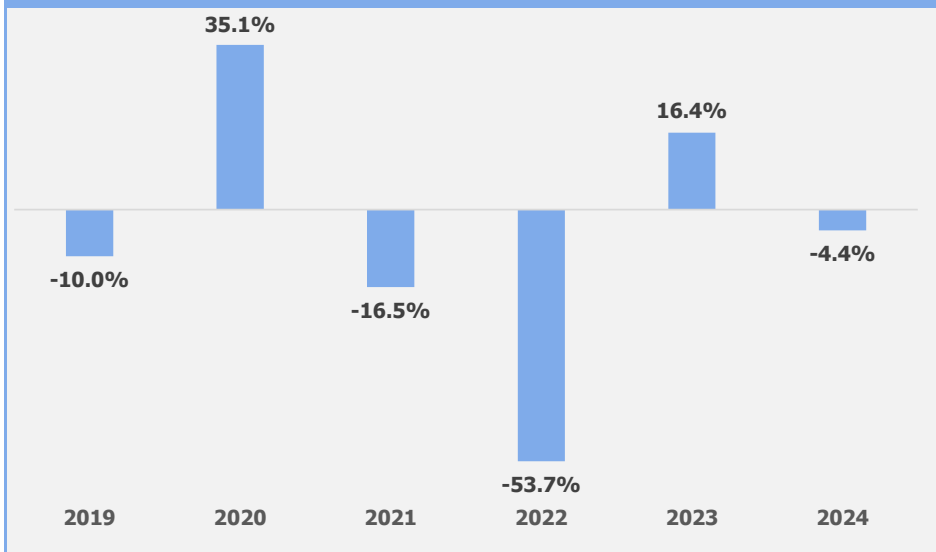
## ELIGIBLE CRITERIA

Country of Exchange:	Israel
Securities Currency:	ILS
Geographical Exposure:	Israel
Min Security Free-Float:	10%

## FUNDAMENTALS

# of Constituents	30
P/E	9.2
P/B	1.7
Div Yield:	2.7%

## 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
-4.4%	4.5%	-61.2%	-50.4%	23.6%	23.9%	25.6%	0.1	-1.3	-0.5

\* 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

## SECTORS BREAKDOWN

Technology	16.6%
Energy	14.5%
Industrials	14.2%
Consumer Disc.	11.9%
Consumer Stap.	11.0%
Healthcare	8.8%
Financials	8.3%
Materials	7.9%
Utilities	5.2%
Communications	1.8%

## TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Magic Software Enterprises	MGIC IT	5.1%
Fox	FOX IT	5.0%
Inrom Const	INRM IT	5.0%
Paz Oil	PZOL IT	4.8%
Formula	FORTY IT	4.6%
Tower Semiconductor	TSEM IT	4.5%
Energean	ENOG IT	4.4%
Neto Malinda	NTML IT	4.4%
Plasson	PLSN IT	4.4%
Lapidoth Capital	LAPD IT	4.3%

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