

# 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

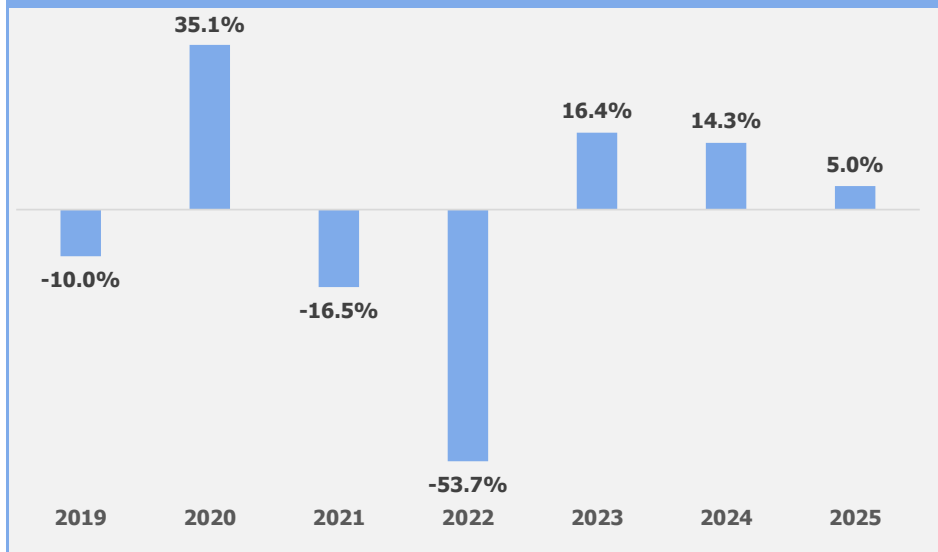
# of Constituents	30
P/E	16.5
P/B	3.1
Div Yield:	3.2%

## SECTORS BREAKDOWN

<b>Technology</b>		<b>21.4%</b>
<b>Consumer Disc.</b>		<b>19.6%</b>
<b>Communications</b>		<b>12.9%</b>
<b>Industrials</b>		<b>10.3%</b>
<b>Energy</b>		<b>9.6%</b>
<b>Materials</b>		<b>8.8%</b>
<b>Utilities</b>		<b>6.4%</b>
<b>Consumer Stap.</b>		<b>4.0%</b>
<b>Real Estate</b>		<b>3.6%</b>
<b>Healthcare</b>		<b>3.4%</b>

The index is designed to measure the performance of 30 securities that are traded in Israel, with average ratio between the security's price in the past 50 trading days and the security's price in the past 200 trading days is the lowest among the security

## ANNUAL PERFORMANCE



## 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
	<b>5.0%</b>	<b>27.3%</b>	<b>-30.7%</b>	<b>-26.0%</b>	<b>16.1%</b>	<b>23.0%</b>	<b>25.6%</b>	<b>1.3</b>	<b>-0.5</b>	<b>-0.2</b>

\* 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

## TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
NextVision	NXSN IT	5.4%
Partner Communications	PTNR IT	5.2%
Electra Consumption	ECP IT	4.9%
Elco	ELCO IT	4.9%
Meshek Energy	MSKE IT	4.8%
ICL Group	ICL IT	4.5%
Israel Corp.	ILCO IT	4.3%
Tadiran	TDRN IT	4.3%
Bezeq	BEZQ IT	4.2%
Strauss	STRS IT	4.0%