

TA-125 Smart Momentum iNDEX

QUICK FACTS

Index Lounce Date:	Jul 4, 2021
Index Base Date:	Aug 3, 2017
Index Base Value:	1,000
Index Tax Type:	GTR
Index Currency:	ILS
Index Reconstitution:	Semi-Annually
Index Rebalance:	Quarterly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	10.0%

ELIGIBLE CRITERIA

Country of Exchange:	Israel
Securities Currency:	ILS
Geographical Exposure:	Israel
Min Security Free-Float:	20%

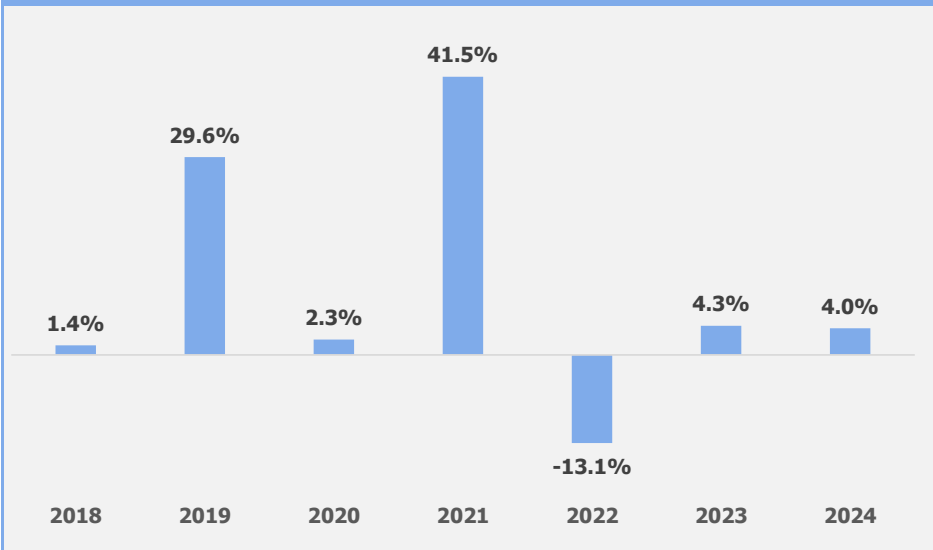
FUNDAMENTALS

# of Constituents	126
P/E	13.5
P/B	2.3
Div Yield:	2.6%

SECTORS BREAKDOWN

Real Estate	25.9%
Financials	21.3%
Technology	16.2%
Industrials	9.0%
Utilities	6.9%
Healthcare	6.0%
Energy	5.1%
Consumer Disc.	4.3%
Communications	2.8%
Materials	1.6%
Consumer Stap.	1.1%

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
4.0%	13.6%	21.6%	61.2%	17.2%	16.7%	18.9%	0.7	0.4	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

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Azrieli	AZRG IT	6.2%
Teva	TEVA IT	5.7%
Nice	NICE IT	5.6%
Poalim Bank	POLI IT	4.8%
Leumi Bank	LUMI IT	4.7%
Nova	NVMI IT	4.0%
Mizrahi Tefahot	MZTF IT	3.7%
Elbit Systems	ESLT IT	3.6%
Camtek	CAMT IT	2.9%
Melisron	MLSR IT	2.6%