

## **Israeli Growth-Momentum iNDEX**

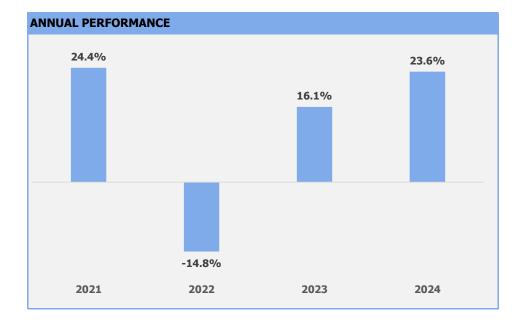
**QUICK FACTS** Index Launce Date: Mar 4, 2024 Index Base Date: Feb 7, 2020 Index Base Value: 1,000 Index Tax Type: GTR Index Currency: ILS Index Reconstitution: Quarterly Index Rebalance: Quarterly Index Weighting Type: Market Cap Constituent Weight Cap: 5.0%

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

FUNDAMENTALS				
# of Constituents	49			
P/E	0.1			
P/B	5.0			
Div Yield:	0.9%			

SECTORS BREAKDOWN				
Technology	68.3%			
Healthcare	6.6%			
Real Estate	5.6%			
Consumer Stap.	5.1%			
Consumer Disc.	4.6%			
Industrials	4.4%			
Financials	2.3%			
Communications	1.4%			
Utilities	0.8%			
Materials	0.8%			

The index is designed to measure the performance of top50 israeli domiciled and related companies traded in TASE and US exchanges with the highest Growth and Momentum ratings



HISTORICAL PERFORMANCE & RISK ANALYSIS									
	Ret	urns		Stand	ard Devi	ation*	SI	narp Ratio	<b>o</b> *
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
23.6%	29.6%	40.9%		20.6%	18.8%		1.2	0.6	

<sup>\*</sup> 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

TOP 10 CONSTITUENTS BY INDEX WEIGHT					
Security Name	Symbol	Index Weight			
Camtek	CAMT IT	7.7%			
Nova	NVMI IT	6.8%			
Teva	TEVA IT	6.6%			
Wix.com	WIX US	5.2%			
Monday.com	MNDY US	5.1%			
Nice	NICE IT	4.9%			
Cyberark Software	CYBR US	4.6%			
Check Point Software	CHKP US	4.5%			
Varonis Systems	VRNS US	3.9%			
SentinelOne	S US	3.9%			

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