MSCI Israel IMI Capped Index (USD)

The MSCI Israel IMI Capped Index is designed to measure the performance of the large, mid and small cap segments of the Israeli market. It applies certain investment limits that are imposed on regulated investment companies, or RICs, under the current US Internal Revenue Code. With 104 constituents, the index covers about 99% of the free float-adjusted market capitalization in Israel.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (OCT 2010 – OCT 2025)

- MSCI Israel IMI Capped - MSCI World 200 Oct 10 Jan 12 Apr 13 Jul 14 Oct 15 Jan 17 Apr 18 Jul 19 Oct 20 Jan 22 Apr 23 Jul 24 Oct 25

ANNUAL PERFORMANCE (%)

Year	MSCI Israel IMI Capped	MSCI Israel	MSCI World
2024	34.04	38.25	18.67
2023	5.92	11.09	23.79
2022	-26.87	-26.67	-18.14
2021	24.15	15.18	21.82
2020	11.94	15.04	15.90
2019	21.99	9.59	27.67
2018	-4.70	-5.48	-8.71
2017	13.55	2.06	22.40
2016	-4.06	-24.87	7.51
2015	7.81	10.38	-0.87
2014	0.05	22.77	4.94
2013	18.16	10.92	26.68
2012	8.02	-4.68	15.83
2011	-32.11	-28.04	-5.54

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

					ANNOALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	^{10 Yr} D	Since ec 29, 2000	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Israel IMI Capped	2.36	11.43	53.31	35.45	21.04	16.16	9.28	6.50	1.95	17.11	14.02	2.35
MSCI Israel	0.40	10.17	41.19	25.15	21.07	14.14	4.19	3.88	1.55	17.15	12.72	2.50
MSCI World	2.00	8.03	22.02	19.78	21.69	15.58	11.79	7.21	1.58	24.79	20.63	3.97

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2025)

		ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000	(%)	Period YYYY-MM-DD
MSCI Israel IMI Capped	5.23	21.14	20.81	19.32	0.79	0.68	0.45	0.31	56.31	2001-01-19-2003-02-13
MSCI Israel	18.14	19.59	19.97	20.11	0.84	0.61	0.20	0.20	57.72	2001-01-29-2003-02-13
MSCI World	2.34	12.37	15.36	14.74	1.27	0.83	0.69	0.40	57.82	2007-10-31-2009-03-09

¹ Last 12 months ² Based on monthly net returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date



MSCI Israel IMI Capped Index (USD)

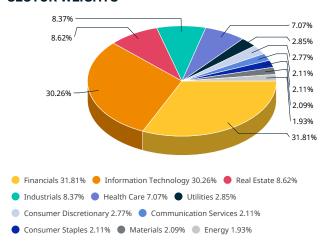
INDEX CHARACTERISTICS

	MSCI Israel IMI Capped	
Number of	104	
Constituents		
	Mkt Cap (USD Millions)	
Index	343,248.00	
Largest	30,446.02	
Smallest	345.39	
Average	3,300.46	
Median	1,316.79	

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap	Index Wt. (%)	Sector
	(USD Billions)	111. (70)	
BANK LEUMI LE-ISRAEL	30.45	8.87	Financials
BANK HAPOALIM	25.47	7.42	Financials
CYBERARK SOFTWARE (USD)	24.88	7.25	Info Tech
TEVA PHARMA IND ADR	23.49	6.84	Health Care
CHECK POINT SOFTW (USD)	16.96	4.94	Info Tech
ELBIT SYSTEMS	13.33	3.88	Industrials
ISRAEL DISCOUNT BANK	12.29	3.58	Financials
MIZRAHI TEFAHOT BANK	10.17	2.96	Financials
NOVA	10.16	2.96	Info Tech
TOWER SEMICONDUCTOR	9.25	2.69	Info Tech
Total	176.45	51.41	

SECTOR WEIGHTS



The MSCI Israel IMI Capped Index was launched on Jun 14, 2007. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance — whether actual or back-tested — is no indication or guarantee of future performance.



OCT 31, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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