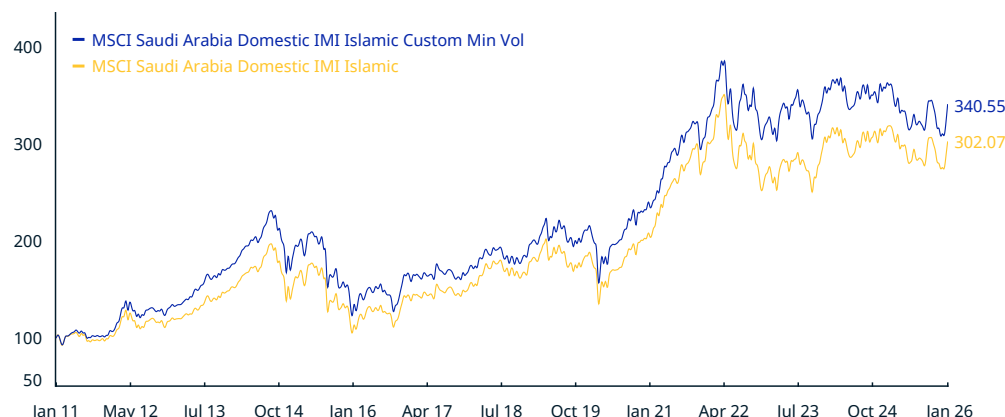


MSCI Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index (USD)

The MSCI Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index is based on MSCI Saudi Arabia Domestic IMI Islamic Index, its parent index, and reflects Sharia investment principles which are designed to measure the performance of the large, mid and small cap segments of the Saudi Arabia equity universe that are relevant for Islamic Investors. The Index also aims to reflect the performance characteristics of a minimum volatility strategy applied to the large, mid and small-cap Saudi Arabia equity Islamic universe. Historically, the index has shown lower beta and volatility characteristics relative to the MSCI Saudi Arabia Domestic IMI Islamic Index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JAN 2011 – JAN 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol | MSCI Saudi Arabia Domestic IMI Islamic |
|------|---|--|
| 2025 | -13.15 | -11.77 |
| 2024 | 2.22 | 4.17 |
| 2023 | 10.66 | 14.47 |
| 2022 | 2.40 | -7.95 |
| 2021 | 32.75 | 40.54 |
| 2020 | 9.47 | 9.08 |
| 2019 | 15.12 | 11.69 |
| 2018 | 9.62 | 10.50 |
| 2017 | 0.92 | 4.44 |
| 2016 | 10.68 | 12.15 |
| 2015 | -14.31 | -11.73 |
| 2014 | 2.08 | -2.52 |
| 2013 | 32.98 | 28.95 |
| 2012 | 21.16 | 13.35 |

INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|---|------|-------|-------|------|------------|------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since May 29, 2009 |
| MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol | 9.85 | -1.51 | -6.08 | 9.85 | 1.28 | 7.58 | 10.12 | 7.79 |
| MSCI Saudi Arabia Domestic IMI Islamic | 9.75 | -1.67 | -5.26 | 9.75 | 2.99 | 8.07 | 10.60 | 7.30 |

FUNDAMENTALS (JAN 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.19 | 21.42 | na | 2.08 |
| 2.85 | 22.89 | na | 2.45 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2009 – JAN 30, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 29, 2009 | MAXIMUM DRAWDOWN | |
|---|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol | 0.93 | 3.26 | 27.70 | 14.98 | 16.34 | 16.45 | -0.16 | 0.33 | 0.53 | 0.45 | 48.22 | 2014-09-09–2016-01-21 |
| MSCI Saudi Arabia Domestic IMI Islamic | 1.00 | 0.00 | 30.99 | 15.62 | 17.40 | 17.45 | -0.04 | 0.34 | 0.53 | 0.40 | 48.46 | 2014-09-09–2016-01-21 |

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 Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index (USD)

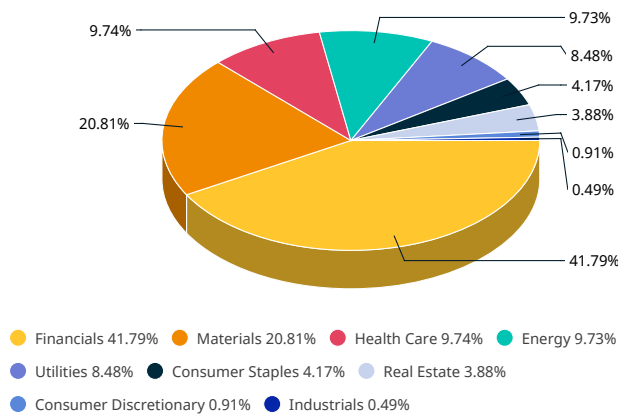
INDEX CHARACTERISTICS

| | MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol | MSCI Saudi Arabia Domestic IMI Islamic |
|------------------------|---|--|
| Number of Constituents | 26 | 89 |
| | Weight (%) | |
| Largest | 11.04 | 15.58 |
| Smallest | 0.37 | 0.07 |
| Average | 3.85 | 1.12 |
| Median | 2.29 | 0.36 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------------|---------------|----------------------|--------------|
| ALINMA BANK | 11.04 | 7.23 | Financials |
| AL RAJHI BANKING & INV | 10.33 | 15.58 | Financials |
| SAUDI ARAMCO | 9.73 | 14.67 | Energy |
| SAUDI BASIC IND CORP | 9.63 | 5.77 | Materials |
| SAUDI ARABIAN MINING CO | 8.75 | 11.87 | Materials |
| DR SULAIMAN AL HABIB MED | 8.29 | 2.58 | Health Care |
| BANK ALBILAD | 7.91 | 2.70 | Financials |
| SAUDI ELECTRICITY CO | 5.78 | 1.35 | Utilities |
| BANK AL-JAZIRA | 5.69 | 1.54 | Financials |
| ALMARAI CO | 3.57 | 2.49 | Cons Staples |
| Total | 80.73 | 65.77 | |

SECTOR WEIGHTS



ABOUT MSCI

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