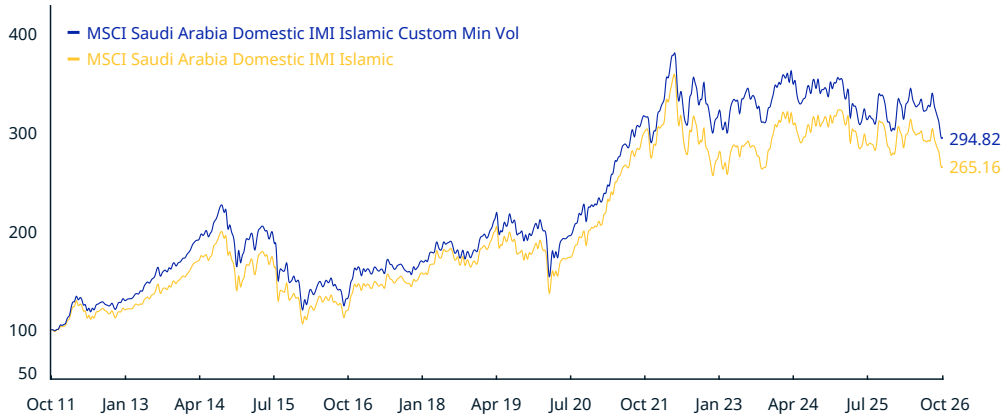
MSCI Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index (USD)

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) (OCT 2011 – OCT 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 (%) (OCT 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	-5.17	-6.95	-13.03	-3.00	-1.65	-1.30	8.17	6.68
MSCI Saudi Arabia Domestic IMI Islamic	-5.00	-6.30	-14.83	-4.94	0.08	-2.36	8.04	6.09

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol	3.75	15.82	na	1.95
MSCI Saudi Arabia Domestic IMI Islamic	3.58	17.92	na	2.08

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

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 29, 2009	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol	0.93	3.22	29.98	14.92	16.73	16.44	-0.34	-0.22	0.41	0.38	48.22	2014-09-09—2016-01-21
MSCI Saudi Arabia Domestic IMI Islamic	1.00	0.00	18.74	15.65	17.59	17.35	-0.21	-0.26	0.39	0.34	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)

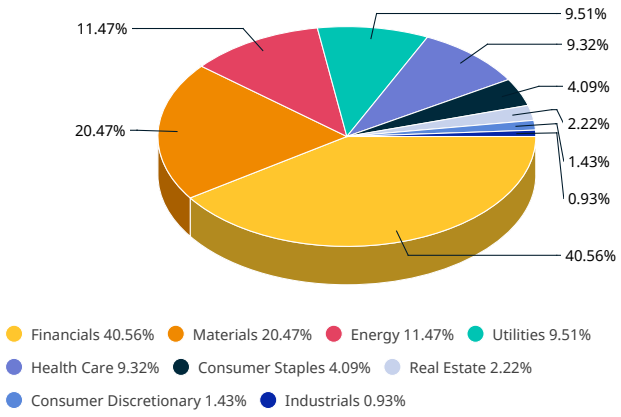
INDEX CHARACTERISTICS

	MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol	MSCI Saudi Arabia Domestic IMI Islamic
Number of Constituents	23	79
	Weight (%)	
Largest	10.88	16.23
Smallest	0.37	0.07
Average	4.35	1.27
Median	3.83	0.39

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAUDI ARAMCO	10.88	16.23	Energy
AL RAJHI BANKING & INV	10.36	15.45	Financials
ALINMA BANK	9.79	7.66	Financials
SAUDI BASIC IND CORP	8.96	5.55	Materials
BANK ALBILAD	8.77	2.46	Financials
DR SULAIMAN AL HABIB MED	8.40	2.44	Health Care
SAUDI ARABIAN MINING CO	7.14	8.60	Materials
BANK AL-JAZIRA	6.27	1.59	Financials
SAUDI ENERGY CO	5.36	1.55	Utilities
ACWA POWER COMPANY	4.15	4.67	Utilities
Total	80.07	66.20	

SECTOR WEIGHTS



ABOUT MSCI

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