

# 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) (MAY 2011 – MAY 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 (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2009	FUNDAMENTALS (MAY 29, 2026)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol	-1.90	3.91	5.26	8.05	0.94	3.42	8.51	7.53	3.26	18.26	na	1.98	
MSCI Saudi Arabia Domestic IMI Islamic	-1.96	4.19	4.08	7.27	2.80	2.95	8.72	7.01	3.03	20.98	na	2.34	

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

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	3.24	32.62	14.44	16.27	16.39	-0.19	0.07	0.43	0.43	48.22	2014-09-09–2016-01-21
MSCI Saudi Arabia Domestic IMI Islamic	1.00	0.00	30.42	14.93	17.14	17.27	-0.06	0.05	0.43	0.39	48.46	2014-09-09–2016-01-21

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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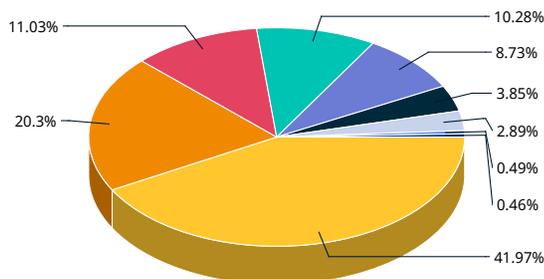
## INDEX CHARACTERISTICS

	MSCI Saudi Arabia Domestic IMI Islamic Custom Min Vol	MSCI Saudi Arabia Domestic IMI Islamic
<b>Number of Constituents</b>	24	86
	Weight (%)	
<b>Largest</b>	11.03	16.56
<b>Smallest</b>	0.45	0.07
<b>Average</b>	4.17	1.16
<b>Median</b>	3.02	0.36

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAUDI ARAMCO	11.03	16.56	Energy
ALINMA BANK	10.22	7.64	Financials
SAUDI BASIC IND CORP	10.08	6.07	Materials
AL RAJHI BANKING & INV	9.61	14.42	Financials
BANK ALBILAD	9.16	2.59	Financials
SAUDI ARABIAN MINING CO	8.02	9.98	Materials
DR SULAIMAN AL HABIB MED	7.69	2.25	Health Care
SAUDI ENERGY CO	6.95	1.66	Utilities
BANK AL-JAZIRA	5.34	1.46	Financials
ALMARAI CO	3.85	2.72	Cons Staples
<b>Total</b>	<b>81.95</b>	<b>65.34</b>	

## SECTOR WEIGHTS



- Financials 41.97%
- Materials 20.3%
- Energy 11.03%
- Utilities 10.28%
- Health Care 8.73%
- Consumer Staples 3.85%
- Real Estate 2.89%
- Industrials 0.49%
- Consumer Discretionary 0.46%

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