

MSCI Jordan Index (USD)

The **MSCI Jordan Index** is designed to measure the performance of the large and mid cap segments of the Jordan market. With 9 constituents, the index covers approximately 85% of the Jordan equity universe.

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

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



ANNUAL PERFORMANCE (%)

Year	MSCI Jordan	MSCI Frontier Markets	MSCI ACWI
2025	59.58	46.86	22.34
2024	22.21	9.42	17.49
2023	-0.98	11.63	22.20
2022	25.30	-26.34	-18.36
2021	25.97	19.73	18.54
2020	-48.27	1.43	16.25
2019	0.53	17.99	26.60
2018	-4.45	-16.41	-9.41
2017	9.54	31.86	23.97
2016	-1.10	2.66	7.86
2015	-2.29	-14.46	-2.36
2014	-2.13	6.84	4.16
2013	-5.51	25.89	22.80
2012	-0.64	8.85	16.13

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2002
					3 Yr	5 Yr	10 Yr		
MSCI Jordan	11.15	19.23	72.01	17.42	30.28	28.36	7.48	4.81	
MSCI Frontier Markets	10.15	5.08	50.29	9.15	23.63	9.90	8.64	8.19	
MSCI ACWI	10.17	3.58	31.00	6.65	19.84	10.68	12.25	8.64	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.61	10.45	na	1.18
3.20	13.38	na	1.98
1.62	23.50	18.07	3.72

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Jordan	18.15	10.51	17.24	19.30	2.13	1.34	0.36	0.24	83.40	2005-11-08–2020-12-02
MSCI Frontier Markets	9.04	12.69	13.47	14.37	1.37	0.52	0.49	0.44	67.47	2008-01-15–2009-03-03
MSCI ACWI	2.47	12.75	14.92	14.68	1.12	0.53	0.71	0.40	58.38	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

The MSCI Jordan Index was launched on Jan 01, 2001. 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.

INDEX CHARACTERISTICS

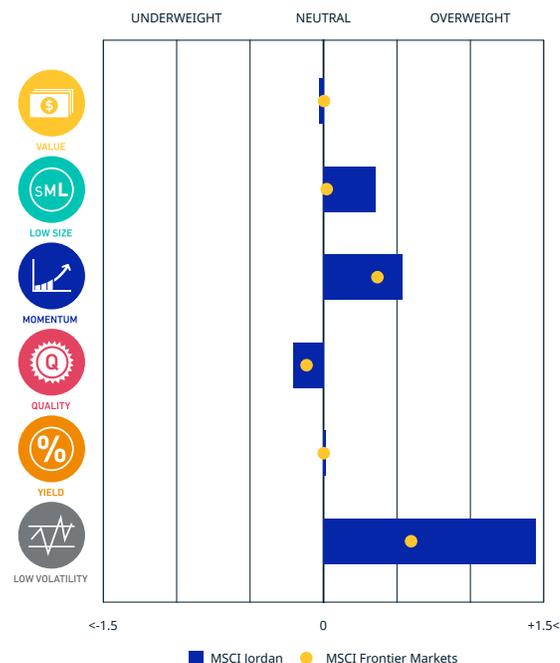
MSCI Jordan	
Number of Constituents	9
Mkt Cap (USD Millions)	
Index	4,936.39
Largest	1,354.91
Smallest	198.11
Average	548.49
Median	387.87

TOP 9 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
JORDAN PHOSPHATE MINES	1.35	27.45	Materials
ARAB BANK	0.85	17.23	Financials
JORDAN PETRO REFINERY	0.84	17.06	Energy
BANK AL ETIHAD	0.43	8.64	Financials
INTL GENERAL INS HLDG	0.39	7.86	Financials
JORDAN ISLAMIC BANK	0.34	6.84	Financials
CAPITAL BANK OF JORDAN	0.28	5.71	Financials
BANK OF JORDAN	0.26	5.20	Financials
JORDAN AHLI BANK	0.20	4.01	Financials
Total	4.94	100.00	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



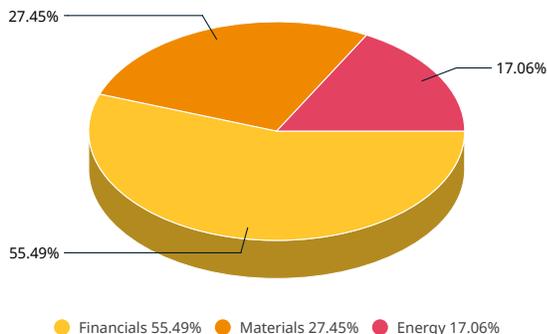
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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