MSCI Saudi Arabia IMI 25/50 Index (USD)

The MSCI Saudi Arabia IMI 25/50 Index is designed to measure the performance of the large, mid and small cap segments of the Saudi Arabia market. The index incorporates foreign ownership limit restrictions. It also applies certain investment limits that are imposed on regulated investment companies, or RICs, under the current US Internal Revenue Code. With 109 constituents, the index covers approximately 99% of the free float-adjusted market capitalization in Saudi Arabia.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (AUG 2014 – OCT 2026)



INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Aug 29, 2014	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Saudi Arabia IMI 25/50	-5.23	-5.77	-12.35	-3.43	0.61	-1.14	8.09	2.84	4.19	14.38	12.40	1.86
MSCI Saudi Arabia	-4.65	-4.77	-9.01	-0.55	2.07	-0.79	8.12	3.24	4.37	13.57	12.34	1.94

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 2026)

		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 Aug 29, 2014	(%)	Period YYYY-MM-DD
MSCI Saudi Arabia IMI 25/50	8.26	14.93	16.82	17.29	-0.19	-0.21	0.39	0.13	45.73	2014-09-09—2016-01-21
MSCI Saudi Arabia	6.12	15.07	17.07	17.51	-0.09	-0.18	0.39	0.15	45.55	2014-09-08—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

The MSCI Saudi Arabia IMI 25/50 Index was launched on Jun 01, 2015. 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

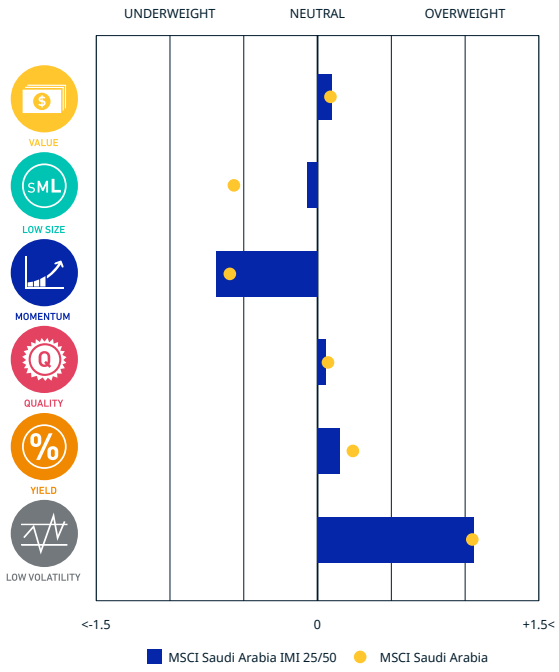
	MSCI Saudi Arabia IMI 25/50
Number of Constituents	109
	Mkt Cap (USD Millions)
Index	317,473.47
Largest	44,731.62
Smallest	194.68
Average	2,912.60
Median	765.80

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
AL RAJHI BANKING & INV	44.73	14.09	Financials
SAUDI ARAMCO	39.60	12.47	Energy
SAUDI NATIONAL BANK	26.20	8.25	Financials
SAUDI TELECOM CO	19.82	6.24	Comm Srvcs
SAUDI ARABIAN MINING CO	13.57	4.28	Materials
RIYAD BANK	10.66	3.36	Financials
SAUDI BASIC IND CORP	9.82	3.09	Materials
ACWA POWER COMPANY	9.62	3.03	Utilities
ALINMA BANK	8.99	2.83	Financials
SAUDI AWWAL BANK	8.96	2.82	Financials
Total	191.97	60.47	

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

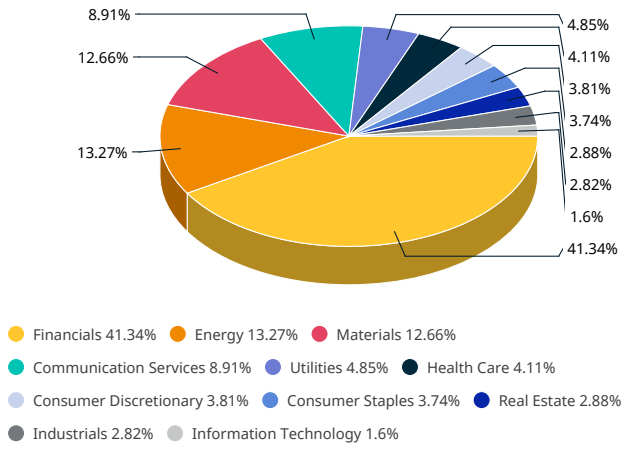
YIELD
Cash Flow Paid Out

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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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