

# BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND

## QUARTERLY DISCLOSURE June 2021

Asset Class	Shariah Equities	Geographical Focus	Saudi Arabia	End of Q2 NAV and Change in NAV (compared to the previous quarter)		
Fund Size	SR 100,062,141.97	Domicile	Saudi Arabia	SAR 167.22	+11.48%	Benchmark +12.04%

## INVESTMENT OVERVIEW

The fund's objective is to track and replicate the performance of MSCI Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index. This is known as Strategic Beta or Smart Beta. It is adopted by the industry to label passively managed mutual funds that aim to replicate the performance of indices that were developed and weighted according to certain drivers of return; otherwise known as factors.

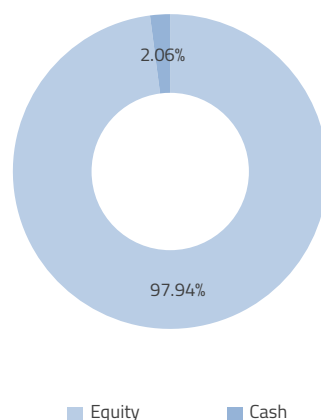
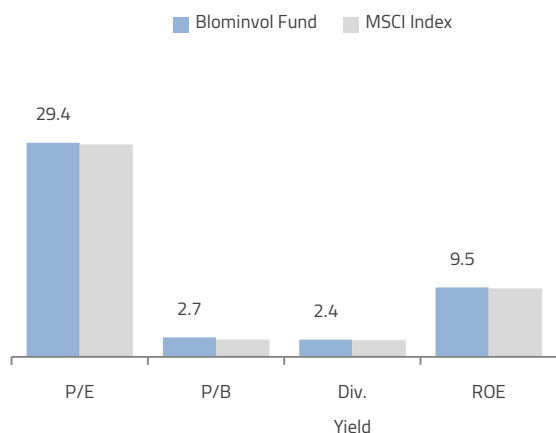
## CUMULATIVE PERFORMANCE Total Return figures net of all fees

YTD Performance		1-Year Performance		3-Year Performance		5-Year Performance		Since Inception	
Fund	Tracked index	Fund	Tracked index	Fund	Tracked index	Fund	Tracked index	Fund	Tracked index
+25.6%	+27.0%	+49.1%	+52.1%	+47.9%	+54.5%	-	-	+67.2%	+75.8%
				Ann.+13.9%	Ann.+15.6%	-	-	Ann.+13.9%	Ann.+15.3%
Performance diff. -1.37%		Performance diff. -3.01%		Performance diff. -6.65%				Performance diff. -8.61%	

## PORTFOLIO CHARACTERISTICS

## ASSET ALLOCATION

## KEY FACTS



<b>LAUNCH DATE :</b> 18/7/2017
<b>LIQUIDITY:</b> Daily
<b>BENCHMARK :</b> MSCI SA Domestic IMI Islamic Custom Minimum Volatility Index
<b>MANAGER:</b> Blominvest Saudi Arabia
<b>CUSTODIAN:</b> HSBC Saudi Arabia
<b>ADMINISTRATOR:</b> HSBC Saudi Arabia
<b>UNIT PRICE UPON OFFERING:</b> SR 100
<b>BASE CURRENCY :</b> SAR
<b>RISK LEVEL :</b> High
<b>TOTAL UNITS OF THE FUND</b> 597,814.51
<b>FEES:</b> Management Fees: 1.5% Subscription Fees: 0.50%

## TOP HOLDINGS as at 01/04/2021 FUND vs BM

Al Rajhi Bank	13.12%	13.19%
Saudi Basic Industries Corp	11.61%	11.67%
Saudi Arabian Fertilizer Co	6.45%	6.49%
Yanbu	5.74%	5.78%
Almarai Co	4.93%	4.96%
Saudi Electricity Co	4.83%	4.86%
Alinma Bank	4.78%	4.81%
Jarir Marketing Co	4.68%	4.71%
Saudi Arabian Oil Co.	4.63%	4.66%
Bupa	3.86%	3.88%

## TOP INDUSTRY EXPOSURE as of 30/6/2021 FUND vs BM

Materials	26.72%	27.28%
Banks	23.20%	23.69%
Telecommunication Services	10.14%	10.35%
Food, Beverage	6.98%	7.13%
Utilities	6.67%	6.81%
Health Care	5.68%	5.80%
Insurance	5.21%	5.32%
Energy	4.80%	4.90%
Retailing	2.83%	2.89%
Food & Staples Retailing	2.12%	2.16%

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## PERFORMANCE AND RISKS

Risks Standards	3 Months	YTD	One year	3 years	5 years
Standard deviation	17.19%	16.76%	12.71%	17.89%	-
Sharp indicator	0.62	1.48	3.80	0.94	-
Tracking Error	0.60%	0.55%	0.42%	0.33%	-
Beta	0.97	0.97	0.97	0.99	-
Alpha	-0.22%	-0.60%	-1.51%	-7.52%	-
Information Ratio	-0.92	-2.48	-7.22	-9.02	-

### Pct. Of total fees as at end Q2 2021

Fund Expenses	
Amount	275,435.19
Pct. of avg. NAV	0.29%

### Fund Manager Investment end Q2 2021

Fund Manager's investment	
Amount	12,636,854.45
Pct. of avg. NAV	12.64%

### Dealing expenses as at end Q2 2021

Dealing expenses	
Amount	65,640.72
Pct. of avg. NAV	0.07%

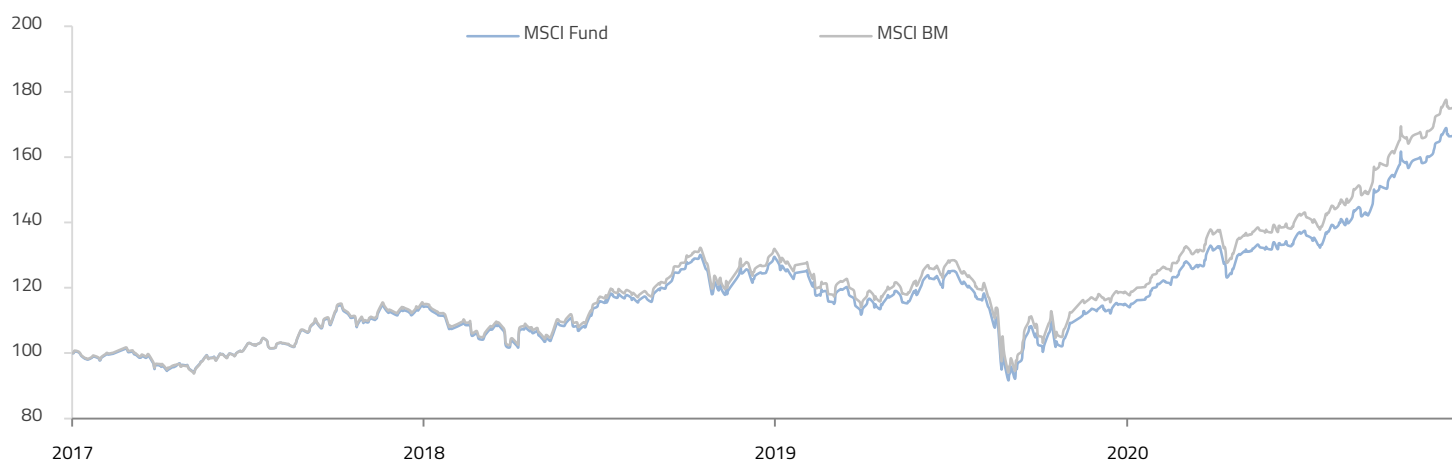
### Profits distributed as at Q2 2021

The fund does not distribute profit but instead re-invests them into the fund

### Percentage of borrowing

Not Applicable

## PERFORMANCE VS BENCHMARK Total Return figures net of all fees - Compared to MSCI Index



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