

BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND

Quarterly disclosure September 2021

Asset Class	Shariah Equities	Geographical Focus	Saudi Arabia
Fund Size	SR 107,365,096.95	Domicile	Saudi Arabia

End of Q3 NAV and Change in NAV (compared to the previous quarter)

SAR	179.65	7.43%	Benchmark	7.85%
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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.

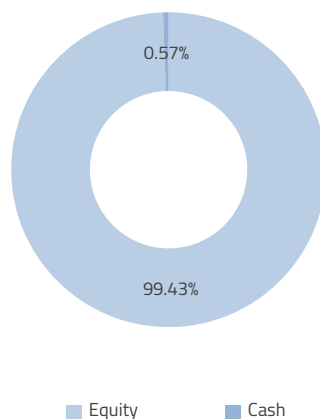
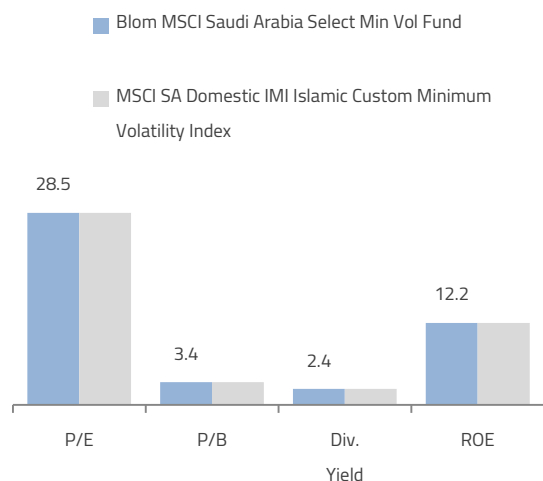
CUMULATIVE PERFORMANCE Total Return figures net of all fees

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
+35.0%	+37.0%	+41.8%	+44.5%	+67.5%	+75.5%	-	-	+79.7%	+89.6%
				Ann.+18.8%	Ann.+20.6%	-	-	Ann.+14.9%	Ann.+16.4%

PORTFOLIO CHARACTERISTICS

ASSET ALLOCATION

KEY FACTS



LAUNCH DATE : 18/7/2017

LIQUIDITY: Daily

BENCHMARK : MSCI SA Domestic IMI Islamic Custom Minimum Volatility Index

MANAGER: Blominvest Saudi Arabia

CUSTODIAN: HSBC Saudi Arabia

ADMINISTRATOR: HSBC Saudi Arabia

UNIT PRICE UPON OFFERING: SR 100

BASE CURRENCY : SAR

RISK LEVEL : High

TOTAL UNITS OF THE FUND 597,052.159

FEES: Management Fees: 1.5%

Subscription Fees: 0.50%

TOP HOLDINGS as at 01/07/2021 FUND vs BM

Al Rajhi Bank	10.24%	10.40%
Saudi Telecom Co	9.62%	9.84%
Saudi Basic Industries Corp	9.17%	9.38%
Alinma Bank	6.30%	6.31%
Saudi Arabian Fertilizer Co	5.32%	5.54%
Almarai Co	5.23%	5.37%
Yanbu National Petrochemical Co	4.92%	5.01%
SAUDI ARAMCO	4.79%	4.90%
Saudi Electricity Co	4.20%	4.29%
Bank AlJazira	3.49%	3.52%

TOP INDUSTRY EXPOSURE as of 30/9/2021 FUND vs BM

Materials	29.55%	29.71%
Banks	25.34%	25.41%
Telecommunication Services	9.68%	9.74%
Utilities	8.01%	8.05%
Food, Beverage	6.24%	6.29%
Insurance	5.78%	5.89%
Energy	4.89%	4.90%
Retailing	2.78%	2.80%
Health Care Equipment & Services	2.38%	2.38%
Real Estate	1.96%	1.97%

PERFORMANCE AND RISKS

Risks Standards	3 Months	YTD	One year	3 years	5 years
Standard deviation	3.83%	13.88%	12.77%	17.71%	-
Sharp indicator	1.73	2.46	3.21	1.12	-
Tracking Error	0.15%	0.46%	0.42%	0.32%	-
Beta	0.97	0.97	0.97	0.99	-
Alpha	-0.21%	-0.94%	-1.34%	-8.72%	-
Information Ratio	-2.80	-4.34	-6.22	-10.72	-

Pct. Of total fees as at end Q3 2021

Fund Expenses	
Amount	301,693.99
Pct. of avg. NAV	0.29%

Fund Manager Investment end Q3 2021

Fund Manager's investment	
Amount	13,576,165.44
Pct. of avg. NAV	12.66%

Dealing expenses as at end Q3 2021

Dealing expenses	
Amount	21,262.44
Pct. of avg. NAV	0.02%

Profits distributed as at Q3 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

