

## BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND

Quarterly disclosure **December 2021**

Asset Class	<b>Shariah Equities</b>	Geographical Focus	<b>Saudi Arabia</b>	End of Q4 NAV and Change in NAV (compared to the previous quarter)		
Fund Size	<b>SR 103,904,280.39</b>	Domicile	<b>Saudi Arabia</b>	<b>SAR 173.86</b>	<b>-3.23%</b>	Benchmark <b>-2.90%</b>

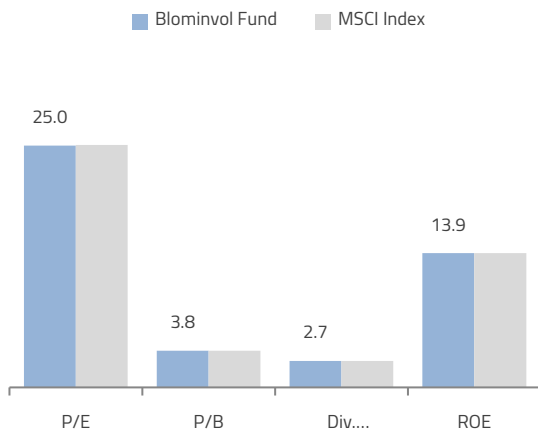
### INVESTMENT OVERVIEW

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.

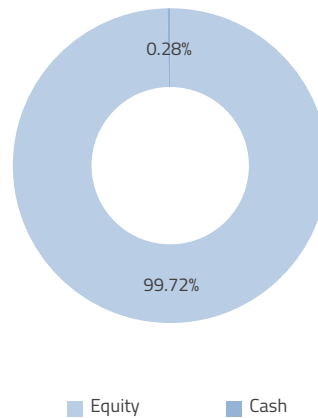
### CUMULATIVE PERFORMANCE Total Return figures net of all fees

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
<b>+30.6%</b>	<b>+33.0%</b>	<b>+30.6%</b>	<b>+33.0%</b>	<b>+60.6%</b>	<b>+68.2%</b>	-	-	<b>+73.9%</b>	<b>+84.1%</b>
				Ann.+17.1%	Ann.+18.9%	-	-	Ann.+13.2%	Ann.+14.7%
Alpha -2.4%		Alpha -2.4%		Alpha -7.6%				Alpha -10.3%	

### 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> 597,052.16
<b>FEES:</b> Management Fees: 1.5% Subscription Fees: 0.50%

### TOP HOLDINGS as at 01/10/2021 FUND vs BM

Al Rajhi Bank	11.18%	11.21%
Saudi Basic Industries Corp	9.54%	9.58%
Saudi Telecom Co	9.22%	9.27%
Saudi Arabian Fertilizer Co	7.80%	7.84%
Alinma Bank	7.00%	7.03%
Saudi Arabian Oil Co.	4.89%	4.90%
Yanbu National Petrochemical Co	4.78%	4.80%
Almarai Co	4.78%	4.79%
Saudi Electricity Co	4.65%	4.66%
Bank AlBilad	3.74%	3.75%

### TOP INDUSTRY EXPOSURE as of 31/12/2021 FUND vs BM

Banks	28.98%	29.05%
Materials	26.31%	26.38%
Telecommunication Services	8.88%	8.95%
Energy	8.11%	8.13%
Utilities	6.42%	6.45%
Insurance	6.10%	6.12%
Food, Beverage	5.05%	5.03%
Health Care Equipment & Services	2.94%	2.95%
Retailing	2.71%	2.72%
Real Estate	2.01%	2.02%

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## PERFORMANCE AND RISKS

Risks Standards	3 Months	YTD	One year	3 years	5 years
Standard deviation	18.12%	16.01%	16.01%	18.36%	-
Sharp indicator	-0.78	1.86	1.86	1.02	-
Tracking Error	0.18%	0.42%	0.42%	0.32%	-
Beta	0.99	0.98	0.98	0.99	-
Jensen's Alpha	-0.38%	-1.71%	-1.71%	-9.15%	-
Information Ratio	-1.84	-5.72	-5.72	-11.08	-
Quarterly disclosure					

### Pct. Of total fees as at end Q4 2021

Fund Expenses	
Amount	309,745.95
Pct. of avg. NAV	0.29%

### Fund Manager Investment end Q4 2021

Fund Manager's investment	
Amount	13,138,302.19
Pct. of avg. NAV	12.66%

### Dealing expenses as at end Q4 2021

Dealing expenses	
Amount	46,463.49
Pct. of avg. NAV	0.04%

### Profits distributed as at Q4 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

