

# BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND



Quarterly disclosure JUNE 2022

Asset Class	<b>Shariah Equities</b>	Geographical Focus	<b>Saudi Arabia</b>
Fund Size	<b>SR 107,787,971.70</b>	Domicile	<b>Saudi Arabia</b>

End of Q2 NAV and Change in NAV (compared to the previous quarter)

<b>SAR 180.5353</b>	<b>+13.33%</b>	Benchmark	<b>+13.17%</b>
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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.

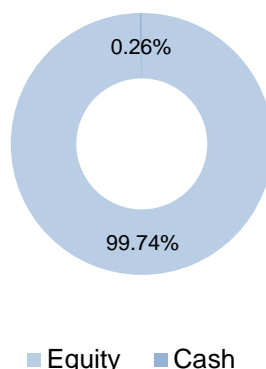
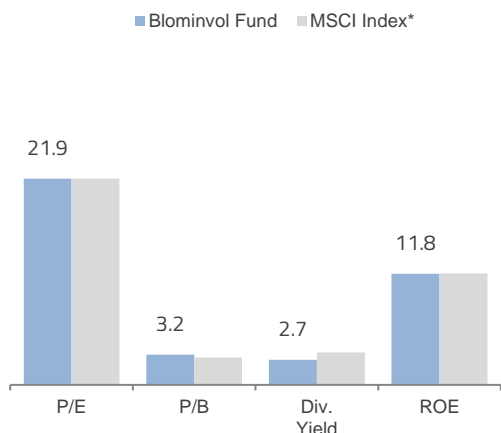
## CUMULATIVE PERFORMANCE Total Return figures net of all fees

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
<b>+3.84%</b>	<b>+4.47%</b>	<b>+7.96%</b>	<b>+9.41%</b>	<b>+45.07%</b>	<b>+51.83%</b>	-	-	<b>+80.54%</b>	<b>+92.38%</b>
				Ann.+13.2%	Ann.+14.9%	-	-	Ann.+12.7%	Ann.+14.1%
Difference <b>-0.6%</b>		Difference <b>-1.4%</b>		Difference <b>-6.8%</b>				Difference <b>-11.8%</b>	

## PORTFOLIO CHARACTERISTICS

## ASSET ALLOCATION

## KEY FACTS



\*MSCI SA Domestic IMI Islamic Custom Minimum Volatility Index

**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** 597,046.615

**FEES:** Management Fees: 1.0%

Subscription Fees: 0.50%

## TOP HOLDINGS as at 01/04/2022 FUND vs BM

Alinma Bank	13.38%	13.69%
Al Rajhi Bank	10.46%	10.37%
Saudi Basic Industries Corp	9.75%	9.78%
Saudi Arabian Oil Co.	8.99%	8.84%
Bank AlBilad	6.54%	6.61%
Bank AlJazira	4.93%	5.02%
Saudi Arabian Fertilizer Co	4.72%	4.88%
Saudi Arabian Mining Co	4.46%	4.58%
Bupa Arabia for Cooperative Insurance Co	4.31%	4.11%
Saudi Electricity Co	4.23%	4.29%

## TOP INDUSTRY EXPOSURE as of 30/06/2022 FUND vs BM

Banks	34.02%	33.88%
Materials	24.68%	24.78%
Energy	10.41%	10.45%
Utilities	7.92%	7.94%
Food, Beverage	7.38%	7.45%
Insurance	6.60%	6.82%
Retailing	3.79%	3.73%
Health Care Equipment & Services	2.32%	2.34%
Food & Staples Retailing	1.53%	1.54%
Real Estate	0.62%	0.62%

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## PERFORMANCE AND RISKS

Risks Standards	3 Months	YTD	One year	3 years	5 years
Standard deviation	25.33%	24.56%	19.88%	18.48%	-
Sharp indicator	(0.63)	0.07	0.33	0.64	-
Tracking Error	0.02%	0.13%	0.14%	0.27%	-
Beta	1.00	1.00	1.00	0.99	-
Jensen's Alpha	-0.23%	-0.62%	-1.41%	-6.29%	-
Information Ratio	-9.01	-4.80	-10.08	-8.69	-

### Pct. Of total fees as at end Q2 2022

Fund Expenses	
Amount	348,274.13
Pct. of avg. NAV	0.29%

### Fund Manager Investment end Q2 2022

Fund Manager's investment	
Amount	13,642,862.50
Pct. of avg. NAV	12.66%

### Dealing expenses as at end Q2 2022

Dealing expenses	
Amount	52,291.54
Pct. of avg. NAV	0.04%

### Profits distributed as at Q2 2022

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

