BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND



Quarterly disclosure September 2022

Asset Class	Shariah Equities	Geographical Focus	Saudi Arabia	End of Q3 NAV and Cl	nange in NAV (cor	mpared to the previou	s quarter)
Fund Size	SAR 111,417,859.25	Domicile	Saudi Arabia	SAR 186.62	+3.37%	Benchmark	+3.66%

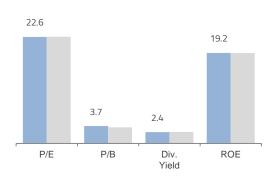
INVESTMENT OVERVIEW

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

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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
	7.34%	8.29%	+3.88%	5.15%	55.21%	62.49%	+88.16%	+100.26%	86.62%	99.42%
					Ann.+15.8%	Ann. +17.6%	Ann +13.5%	Ann +14.9%	Ann.+12.7%	Ann. +14.1%
Alpha -0.9%		Alpl	Alpha -1.3%		Alpha -7.3%		Alpha -12.1%		Alpha -12.8%	
Р	PORTFOLIO CHARACTARISTICS			AS	SET ALLOCATION			KEY FACTS		

Blominvol Fund MSCI Index*





RETFACTS
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 597,046.62

FEES: Management Fees: 1.0% Subscription Fees: 0.50%

MSCI SA Domestic IMI Islamic Custom Minimum Volatility Inde

TOP HOLDINGS as at 01/07/2022 FUND vs BM				
Saudi Arabian Oil Co.	10.42%	10.45%		
Alinma Bank	10.05%	9.95%		
Al Rajhi Bank	9.44%	9.44%		
Saudi Basic Industries Corp	9.01%	9.11%		
Bank AlBilad	8.15%	8.08%		
Saudi Electricity Co	7.92%	7.94%		
Saudi Arabian Mining Co	7.05%	7.07%		
Almarai Co	6.89%	6.95%		
Bank AlJazira	4.74%	4.75%		
Bupa Arabia for Cooperative Insurance Co	4.08%	4.25%		

TOP INDUSTRY EXPOSURE as of 30/09/2022 FUND vs BM

	15 0111	
Banks	34.23%	34.23%
Materials	24.51%	25%
Energy	9.31%	9.38%
Utilities	7.77%	7.83%
Insurance	7.49%	7.76%
Food, Beverage	7.21%	7.32%
Retailing	3.77%	3.72%
Health Care Equipment & Services	2.08%	2.11%
Food & Staples Retailing	1.77%	1.79%
Real Estate	0.68%	0.68%

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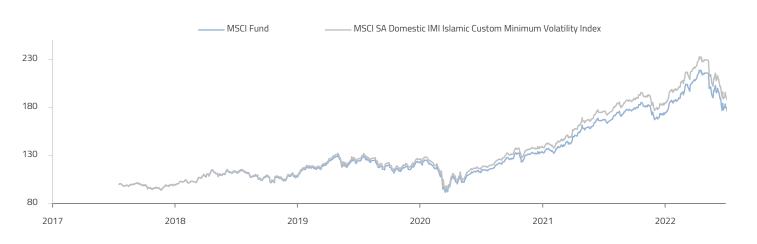
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PERFORMANCE AND RISKS

Risks Standards	3 Months	YTD	One year	3 years	5 years
Standard deviation	20.74%	22.31%	21.24%	18.55%	16.70%
Sharp indicator	0.01	0.22	0.09	0.77	0.66
Tracking Error	0.14%	0.13%	0.12%	0.26%	0.41%
Beta	1.00	1.00	1.00	0.99	0.99
Jensen's Alpha	-0.29%	-0.94%	-1.27%	-6.73%	-1.24%
Information Ratio	(2.16)	(7.48)	(10.79)	(9.46)	(5.97)

Pct. Of total fees as at end Q3 2022				
Fund Expenses				
Amount 324,917.70				
Pct. of avg. NAV	0.28%			
Fund Manager Investment end	Q32022			
Fund Manager's investment				
Amount	14,102,302.11			
Pct. of avg. NAV 12.66%				
Dealing expenses as at end Q3 2022				
Dealing expenses				
Amount 0.00				
Pct. of avg. NAV 0.00%				
Profits distributed as at Q3 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



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