

BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND

Quarterly disclosure **December 2022**

Asset Class	Shariah Equities	Geographical Focus	Saudi Arabia
Fund Size	SAR 105,213,040.80	Domicile	Saudi Arabia

End of Q4 NAV and Change in NAV (compared to the previous quarter)

SAR	176.23	-5.57%	Benchmark	-5.24%
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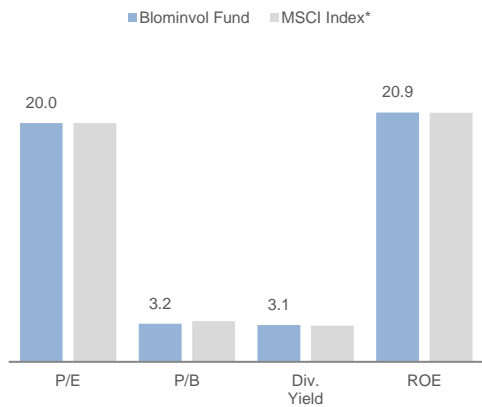
INVESTMENT OVERVIEW

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*

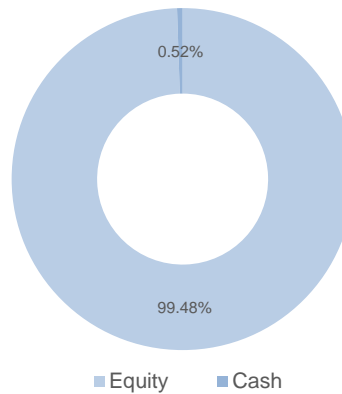
YTD Performance		1-Year Performance		3-Year Performance		5-Year Performance		Since Inception	
Fund	Tracked index	Fund	Tracked index	Fund	Tracked index	Fund	Tracked index	Fund	Tracked index
1.36%	2.62%	1.36%	2.62%	43.09%	49.68%	76.39%	89.32%	76.22%	88.98%
				Ann.+12.7%	Ann.+14.4%	Ann +12.0%	Ann +13.6%	Ann +10.9%	Ann +12.4%
Alpha -1.3%		Alpha -1.3%		Alpha -6.59%		Alpha -12.9%		Alpha -12.8%	

PORTFOLIO CHARACTERISTICS



*MSCI SA Domestic IMI Islamic Custom Minimum Volatility Index

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 597,039.37

FEES: Management Fees: 1.0%

Subscription Fees: 0.50%

TOP HOLDINGS *as at 01/10/2022 FUND vs BM*

Alinma Bank	10.55%	10.49%
Saudi Arabian Mining Co	9.52%	9.60%
Saudi Arabian Oil Co.	9.32%	9.38%
Al Rajhi Bank	9.00%	9.05%
Bank AlBilad	8.56%	8.52%
Saudi Electricity Co	7.77%	7.83%
Saudi Basic Industries Corp	7.62%	7.74%
Almarai Co	6.76%	6.86%
Bank AlJazira	4.65%	4.68%
Bupa Arabia for Cooperative Insurance Co	4.17%	4.37%

TOP INDUSTRY EXPOSURE *as of 31/12/2022 FUND vs BM*

Banks	31.50%	31.64%
Materials	26.88%	27.10%
Energy	8.89%	8.91%
Utilities	8.26%	8.29%
Food, Beverage	7.58%	7.62%
Insurance	7.10%	7.16%
Retailing	4.04%	4.05%
Health Care Equipment & Services	2.37%	2.36%
Food & Staples Retailing	1.26%	1.26%
Real Estate	0.71%	0.70%

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PERFORMANCE AND RISKS

Risks Standards	3 Months	YTD	One year	3 years	5 years
Standard deviation	21.06%	21.65%	21.65%	19.16%	17.14%
Sharp indicator	(0.51)	(0.08)	(0.08)	0.57	0.58
Tracking Error	0.17%	0.13%	0.13%	0.25%	0.23%
Beta	0.99	1.00	1.00	0.99	0.99
Jensen's Alpha	-0.41%	-1.26%	-1.26%	-1.59%	-1.49%
Information Ratio	(1.90)	(9.55)	(9.55)	(8.86)	(11.65)

Pct. Of total fees as at end Q4 2022

Fund Expenses	
Amount	325,513.72
Pct. of avg. NAV	0.30%

Fund Manager Investment end Q4 2022

Fund Manager's investment	
Amount	13,317,111.69
Pct. of. NAV	12.66%

Dealing expenses as at end Q4 2022

Dealing expenses	
Amount	42,451.47
Pct. of avg. NAV	0.04%

Profits distributed as at Q4 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*

