BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND



Quarterly disclosure June 2024

| Asset Class | Shariah Equities | Geographical Focus | Saudi Arabia | End of Q2 | 2 NAV and Chan | ge in NAV (con | npared to the previous qua | arter) |
|-------------|-------------------|--------------------|--------------|-----------|----------------|----------------|----------------------------|--------|
| Fund Size | SAR 14,122,266.64 | Domicile | Saudi Arabia | SAR | 186.10 | -6.46% | Benchmark | -6.13% |
| | | | | | | | | |

INVESTMENT OVERVIEW

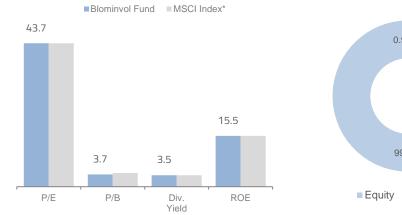
The fund's objective is to track and replicate the performance of MSCI Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index. This is known as Strategic Beta or Smart Beta. It is adopted by the industry to label passively managed mutual funds that aim to replicate the performance of indices 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 |
| -2.95% | -2.24% | -2.59% | -1.05% | 11.29% | 16.19% | 50.50% | 62.32% | 86.10% | 104.31% |
| | | | | Ann.+3.6% | Ann. +5.1% | Ann +8.5% | Ann +10.2% | Ann +9.46% | Ann +10.96 % |
| Alpha -0.71% | | Alpha -1.54% | | Alpha -4.90% | | Alpha -11.82% | | Alpha -18.2% | |

PORTFOLIO CHARACTARISTICS

ASSET ALLOCATION



| I | KEY FACTS | | | | |
|-------------|---|--|--|--|--|
| | | | | | |
| | LAUNCH DATE : 18/7/2017 | | | | |
| 0.99% | LIQUIDITY: Daily | | | | |
| | BENCHMARK : MSCI SA Domestic IMI Islamic Custom Minimum Volatility Index | | | | |
| | MANAGER: Blominvest Saudi Arabia | | | | |
| | CUSTODIAN: HSBC Saudi Arabia | | | | |
| | ADMINISTRATOR: HSBC Saudi Arabia | | | | |
| 99.01% | UNIT PRICE UPON OFFERING: SR 100 | | | | |
| | BASE CURRENCY : SAR | | | | |
| Equity Cash | RISK LEVEL : High | | | | |
| | TOTAL UNITS OF THE FUND 596,913.80 | | | | |
| | FEES: Management Fees: 1.0% | | | | |

Subscription Fees: 0.50%

MSCI SA Domestic IMI Islamic Custom Minimum Volatility Index

| TOP HOLDINGS as at 03/28/2024 FUND vs BM | | TOP INDUSTRY EXPOSURE as of 30/06/2024 FUND vs BM | | | |
|--|--------|---|---------------------------------------|--------|--------|
| Al Rajhi Bank | 10.51% | 10.44% | Banks | 26.05% | 26.31% |
| Saudi Arabian Oil Co. | 8.63% | 8.66% | Materials | 19.27% | 19.46% |
| Alinma Bank | 7.94% | 7.94% | Energy | 9.23% | 9.32% |
| Saudi Basic Industries Corp | 7.46% | 7.41% | Telecommunication Services | 9.14% | 9.23% |
| Saudi Telecom Co | 6.52% | 6.68% | Insurance | 7.17% | 7.24% |
| Saudi Electricity Co | 6.39% | 6.42% | Utilities | 6.94% | 7.01% |
| Almarai Co | 5.10% | 5.15% | Food, Beverage & Tobacco | 6.72% | 6.78% |
| Bank AlBilad | 4.98% | 4.87% | Health Care Equipment & Services | 6.00% | 6.06% |
| Bupa Arabia for Cooperative Insurance Co | 4.67% | 4.63% | Consumer Discretionary Distribution & | 3.64% | 3.68% |
| Bank AlJazira | 4.09% | 4.07% | Retail | | |
| | | | Financial Services | 2.33% | 2.36% |

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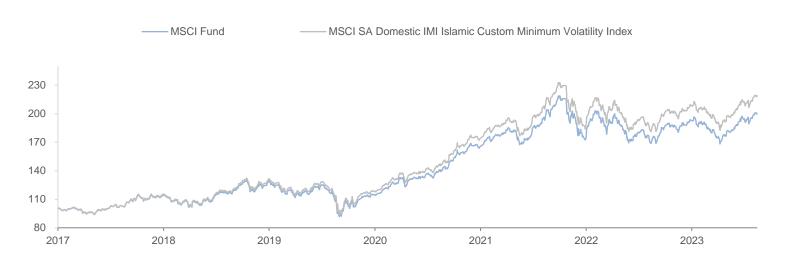
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PERFORMANCE AND RISKS

| Risks Standards | 3 Months | YTD | One year | 3 years | 5 years |
|--------------------|----------|---------|----------|---------|---------|
| Standard deviation | 12.65% | 15.32% | 13.79% | 17.05% | 17.39% |
| Sharp indicator | (1.00) | (0.60) | (0.64) | (0.03) | 0.31 |
| Tracking Error | 0.03% | 0.05% | 0.21% | 0.17% | 0.23% |
| Beta | 1.00 | 1.00 | 1.00 | 1.00 | 0.99 |
| Jensen's Alpha | -0.34% | -0.73% | -1.57% | -1.50% | -1.60% |
| Information Ratio | (12.38) | (14.83) | (7.28) | (9.91) | (10.58) |

| Pct. Of total fees as at end Q2 2024 | | | | | |
|---|-------|--|--|--|--|
| Fund Expenses | | | | | |
| Amount 43,825.62 | | | | | |
| Pct. of avg. NAV | 0.30% | | | | |
| Fund Manager Investment end Q2 2024 | | | | | |
| Fund Manager's investment | | | | | |
| Amount 14,026,266.62 | | | | | |
| Pct. of. NAV 14.03% | | | | | |
| Dealing expenses as at end Q2 2024 | | | | | |
| Dealing expenses | | | | | |
| Amount 6,168.89 | | | | | |
| Pct. of avg. NAV 0.04% | | | | | |
| Profits distributed as at Q2 2024 | | | | | |
| 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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