## **BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND**



Quarterly disclosure September 2024

Asset Class	Shariah Equities	Geographical Focus	Saudi Arabia	End of	Q3 NAV and (	Change in NAV (cor	npared to the previo	ous quarter)
Fund Size	SAR 14,728,387.44	Domicile	Saudi Arabia	SAI	194.09	4.57%	Benchmark	4.70%

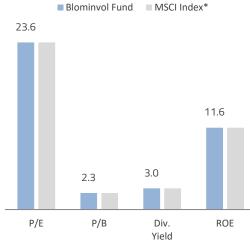
INVESTMENT OVERVIEW

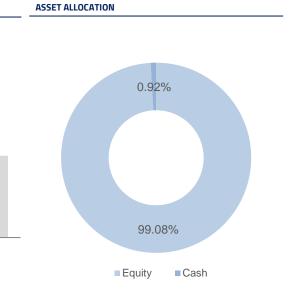
The fund's objective is to track and replicate the performance of MSCI Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index. This is known as Strategic Beta or Smart Beta. It is adopted by the industry to label passively managed mutual funds that aim to replicate the performance of indices 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
1.22%	2.36%	5.86%	7.45%	8.04%	12.80%	61.43%	74.30%	94.09%	113.91%
				Ann.+2.6%	Ann. +4.1%	Ann +10.1%	Ann +11.8%	Ann +9.64%	Ann +11.13%
Alpha -1.14%		Alpha <b>-1.58%</b>		Alpha	-4.76%	Alpha	-12.87%	Alpha	-19.82%

PORTFOLIO CHARACTARISTICS





LIQUIDITY: Daily
BENCHMARK : MSCI SA Domestic IMI Islami
Custom Minimum Volatility Index
MANAGER: Blominvest Saudi Arabia
CUSTODIAN: HSBC Saudi Arabia

ADMINISTRATOR: HSBC Saudi Arabia

LAUNCH DATE : 18/7/2017

UNIT PRICE UPON OFFERING: SR 100

**BASE CURRENCY :** SAR

RISK LEVEL : High

**KEY FACTS** 

TOTAL UNITS OF THE FUND 75,883.79

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

\*MSCI SA Domestic IMI Islamic Custom Minimum Volatility Index

TOP HOLDINGS as at 30/6/2024 FUND vs BM		
Al Rajhi Bank	10.32%	10.41%
Saudi Arabian Oil Co.	9.33%	9.42%
Saudi Telecom Co	8.74%	8.82%
Alinma Bank	6.87%	6.93%
Saudi Basic Industries Corp	5.79%	5.84%
Saudi Electricity Co	5.69%	5.75%
Almarai Co	4.52%	4.56%
Bank AlJazira	4.48%	4.52%
Bank AlBilad	4.26%	4.30%
Bupa Arabia for Cooperative Insurance Co	3.53%	3.56%

	EXPOSURE as of 30/09/2024 FUND vs BM	
TOPINDUSIRI	EXPUSURE as of 30/09/2024 FUND VS BIVI	

Banks	29.46%	29.74%
Materials	21.65%	21.86%
Energy	9.75%	9.85%
Utilities	8.11%	8.18%
Insurance	7.24%	7.31%
Food, Beverage & Tobacco	6.84%	6.91%
Health Care Equipment & Services	6.30%	6.36%
Consumer Discretionary Distribution & Retail	4.02%	4.06%
Financial Services	2.90%	2.92%
Cash	0.92%	

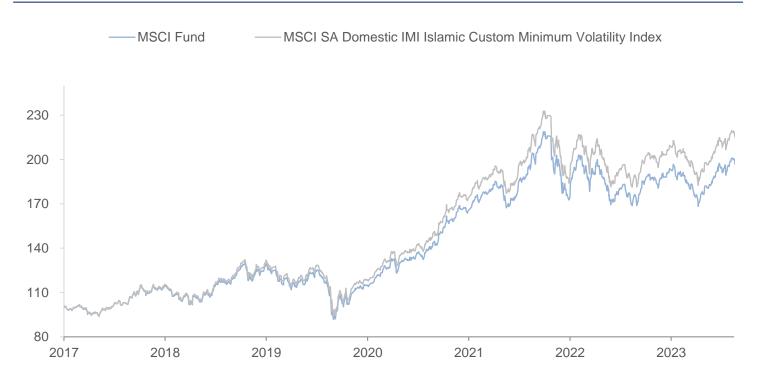
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Risks Standards	3 Months	YTD	One year	3 years	5 years
Standard deviation	5.74%	13.03%	13.56%	16.94%	17.09%
Sharp indicator	(0.26)	(0.38)	(0.03)	(0.12)	0.40
Tracking Error	0.13%	0.08%	0.12%	0.16%	0.23%
Beta	1.01	1.00	1.00	1.00	0.99
Jensen's Alpha	-0.11%	-1.15%	-1.58%	-1.49%	-1.64%
Information Ratio	(1.02)	(13.84)	(13.66)	(9.79)	(11.73)

Pct. Of total fees as at end Q3 2024					
Fund Expenses					
Amount	42,082.03				
Pct. of avg. NAV	0.29%				
Fund Manager Investment end Q3 2024					
Fund Manager's investment					
Amount	14,026,266.62				
Pct. of. NAV 14.03%					
Dealing expenses as at end Q3 2024					
Dealing expenses					
Amount 6,168.89					
Pct. of avg. NAV 0.04%					
Profits distributed as at Q3 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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