

# BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND

Quarterly disclosure **March 2025**

Asset Class	<b>Shariah Equities</b>	Geographical Focus	<b>Saudi Arabia</b>
Fund Size	<b>SAR 14,187,128.31</b>	Domicile	<b>Saudi Arabia</b>

End of Q1 NAV and Change in NAV (compared to the previous quarter)

SAR	<b>187.74</b>	<b>-3.16%</b>	Benchmark	<b>-2.93%</b>
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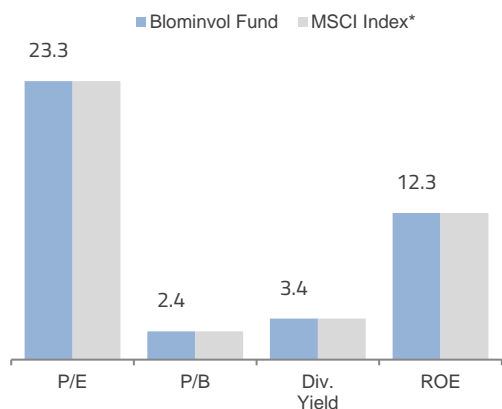
## INVESTMENT OVERVIEW

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*

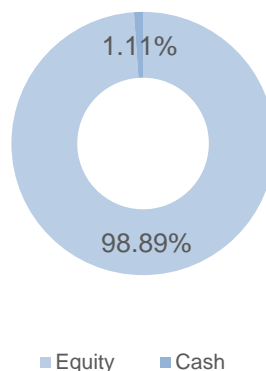
YTD Performance		1-Year Performance		3-Year Performance		5-Year Performance		Since Inception	
Fund	Tracked index	Fund	Tracked index	Fund	Tracked index	Fund	Tracked index	Fund	Tracked index
<b>-3.16%</b>	<b>-2.93%</b>	<b>-5.64%</b>	<b>-4.38%</b>	<b>-10.21%</b>	<b>-6.35%</b>	<b>91.67%</b>	<b>106.94%</b>	<b>87.74%</b>	<b>108.12%</b>
Alpha <b>-0.23 %</b>		Alpha <b>-1.26%</b>		Alpha <b>-3.85%</b>		Alpha <b>-15.28%</b>		Alpha <b>-20.39%</b>	
Ann. <b>-3.52%</b>		Ann. <b>-2.16%</b>		Ann. <b>+13.90%</b>		Ann. <b>+15.66%</b>		Ann. <b>+8.53%</b>	

## 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** 75,883.79

**FEES:** Management Fees: 1.0%

Subscription Fees: 0.50%

## TOP HOLDINGS *as at 31/12/2024 FUND vs BM*

Al Rajhi Bank	10.12%	10.23%
Saudi Arabian Oil Co.	9.85%	10.13%
Alinma Bank	9.53%	9.93%
Saudi Basic Industries Corp	9.31%	9.53%
Saudi Electricity Co	6.37%	6.63%
Bank AlBilad	5.56%	5.43%
Bank AlJazira	5.53%	5.19%
Dr. Sulaiman Al Habib Medical Services Group	5.40%	4.99%
Almarai Co	5.35%	4.97%
Saudi Arabian Mining Co	3.97%	4.22%

## TOP INDUSTRY EXPOSURE *as of 27/03/2025 FUND vs BM*

Banks	32.44%	32.79%
Materials	21.12%	21.35%
Energy	9.69%	9.80%
Utilities	8.99%	9.09%
Health Care Equipment & Services	7.42%	7.51%
Insurance	6.82%	6.91%
Food, Beverage & Tobacco	6.40%	6.47%
Consumer Discretionary Distribution & Retail	4.04%	4.08%
Cash	1.11%	
Financial Services	0.85%	0.86%

## PERFORMANCE AND RISKS

Risk Metrics	3 Months	YTD	One year	3 years	5 years
Standard Deviation	10.84%	10.84%	10.01%	15.27%	16.48%
Sharpe Ratio	(0.79)	(0.79)	(1.15)	(0.58)	0.63
Tracking Error	0.12%	0.12%	0.11%	0.17%	0.22%
Beta	0.99	0.99	1.00	1.00	0.99
Jensen's Alpha	-0.32%	-0.32%	-1.30%	-1.39%	-1.67%
Information Ratio	(1.85)	(1.85)	(11.24)	(7.88)	(14.59)

### Pct. Of total fees as at end Q1 2025

<b>Fund Expenses</b>	
Amount	39,359.63
Pct. of avg. NAV	0.27%

### Fund Manager Investment end Q1 2025

<b>Fund Manager's investment</b>	
Amount	14,187,128.32
Pct. of. NAV	100.0%

### Dealing expenses as at end Q1 2025

<b>Dealing expenses</b>	
Amount	0.00
Pct. of avg. NAV	0.00%

### Profits distributed as at Q1 2025

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

