

# BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND

Quarterly disclosure June 2025

Asset Class	Shariah Equities	Geographical Focus	Saudi Arabia
Fund Size	SAR 13,295,431.10	Domicile	Saudi Arabia

End of Q2 NAV and Change in NAV (compared to the previous quarter)

SAR	175.94	-6.29%	Benchmark	-6.06%
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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.

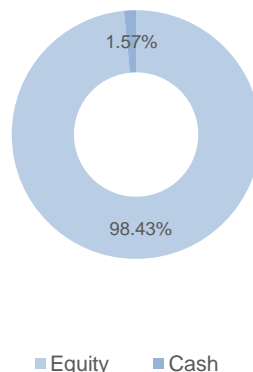
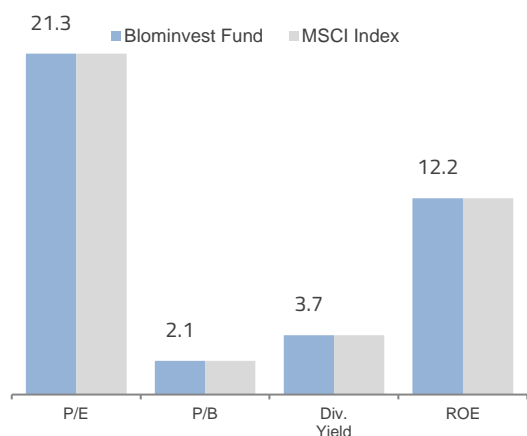
## CUMULATIVE PERFORMANCE *Total Return figures net of all fees*

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
-9.25%	-8.82%	-5.03%	-3.88%	-2.55%	1.63%	56.14%	68.31%	75.94%	95.51%
Alpha -0.43%		Alpha -1.15%		Ann. -0.86% Ann. 0.54%		Ann 9.32% Ann 10.97%		Ann 7.36% Ann 8.79%	
Alpha -0.43%		Alpha -1.15%		Alpha -4.17%		Alpha -12.17%		Alpha -19.57%	

## PORTFOLIO CHARACTERISTICS

## 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 27/03/2025 FUND vs BM*

Al Rajhi Bank	11.27%	9.85%
Alinma Bank	10.44%	9.87%
Saudi Arabian Oil Co.	9.70%	9.42%
Saudi Basic Industries Corp	9.14%	9.38%
Saudi Electricity Co	6.21%	6.21%
Dr. Sulaiman Al Habib Medical Services Group	5.54%	7.37%
Bank AlBilad	5.42%	6.48%
Bank AlJazira	5.33%	5.16%
Saudi Arabian Mining Co	3.77%	3.53%
Saudi Arabian Fertilizer Co	3.52%	5.34%

## TOP INDUSTRY EXPOSURE *as of 30/06/2025 FUND vs BM*

Banks	30.88%	31.37%
Materials	20.37%	20.69%
Energy	9.27%	9.42%
Health Care Equipment & Services	8.33%	8.46%
Utilities	8.29%	8.43%
Insurance	6.78%	6.89%
Food, Beverage	5.09%	5.17%
Consumer Discretionary Distribution & Retail	4.77%	4.84%
Cash	1.57%	
Consumer Staples Distribution & Retail	1.18%	1.20%

## PERFORMANCE AND RISKS

Risk Metrics	3 Months	YTD	One year	3 years	5 years
Standard Deviation	11.12%	11.62%	9.84%	14.97%	14.95%
Sharpe Ratio	(1.05)	(1.26)	(1.08)	(0.43)	0.37
Tracking Error	0.13%	0.13%	0.14%	0.17%	0.21%
Beta	0.99	0.99	0.99	0.99	0.99
Jensen's Alpha	-0.35%	-0.58%	-1.24%	-1.42%	-1.60%
Information Ratio	(1.72)	(3.34)	(8.45)	(8.23)	(12.07)

## Pct. Of total fees as at end Q2 2025

<b>Fund Expenses</b>	
Amount	41,283.45
Pct. of avg. NAV	0.31%

## Fund Manager Investment end Q2 2025

<b>Fund Manager's investment</b>	
Amount	13,295,431.10
Pct. of. NAV	100.0%

## Dealing expenses as at end Q2 2025

<b>Dealing expenses</b>	
Amount	4,515.13
Pct. of avg. NAV	0.03%

## Profits distributed as at Q2 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*

