

BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND

Quarterly FACT SHEET // MARCH 2020

Asset Class **Shariah Equities** Geographical Focus **Saudi Arabia**
 Fund Size **SR 57,608,443.6** Domicile **Saudi Arabia**

Last NAV and total month return

SAR 98.00 **-12.41%** **↓** Benchmark **-12.43%** **↓**

INVESTMENT OVERVIEW

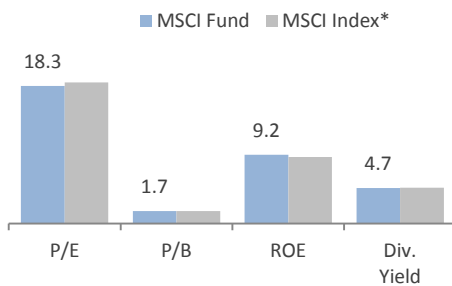
The fund's objective is to track and replicate the performance of MSCI Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index. This is known as Strategic Beta or Smart Beta. It is adopted by the industry to label passively managed mutual funds that aim to replicate the performance of indices that were developed and weighted according to certain drivers of return; otherwise known as factors.

CUMULATIVE PERFORMANCE *Total Return figures net of all fees*

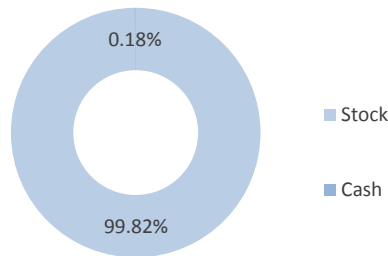
1-Year Performance		3-Year Performance		5-Year Performance		Since Inception	
Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
-19.06%	-18.11%	-	-	-	-	-2.05%	+0.57%
						Annualized -0.76%	Annualized +0.21%

PERF METRICS	Stddev 1 YR	Stddev 3 YR	Stddev 5 YR	TE*	Stddev*
FUND	19.48%	NA	NA	0.56	15.80%
INDEX	19.06%	15.48%	19.57%?		15.93%

PORTFOLIO CHARACTERISTICS



ASSET ALLOCATION



DISCLOSURES

Pct. of total fees as at end Q1 2020

Fund Expenses	
Amount	SR 177,476.07
Pct. of avg. NAV	0.26%

Fund Manager Investment end Q1 2020

Fund Manager's investment	
Amount	SR 3,218,899.2
Pct. of avg. NAV	5.56%

Dealing expenses as at end Q1 2020

Dealing expenses	
Amount	SR 3,190.50
Pct. of avg. NAV	0%

Measures of risk for Q1 2020

Risk Measures	
STDEV. NAVs/unit	19.48%
STDEV. BM	19.06%
Sharpe Ratio Fund	-1.07
Sharpe Ratio BM	-1.04

Profits distributed as at Q1 2020

The fund does not distribute profit.

Percentage of borrowing

Not Applicable

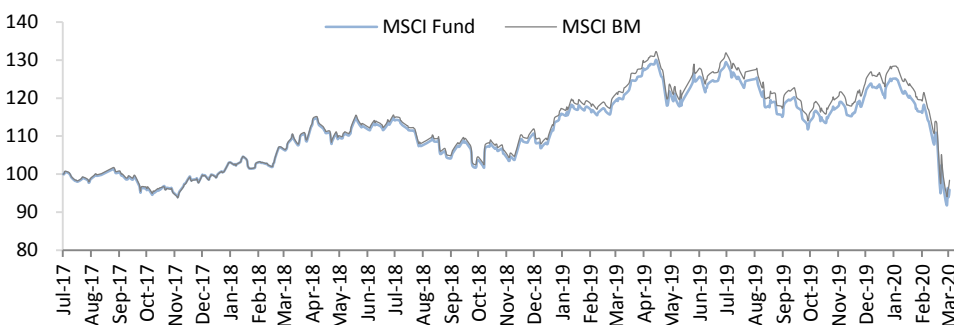
TOP INDUSTRY EXPOSURE as of 31/03/2020 FUND vs BM

Materials	30.07	30.36
Banks	24.70	24.79
Telecom Services	8.73	8.54
Utilities	7.90	7.90
Food & Beverages	5.50	5.52
Retailing	4.82	4.79
Insurance	4.60	4.64
Real Estate Mgmt & Dev	2.92	2.94
HealthCare	2.80	2.67
Food & Staples Retailing	1.87	1.91

TOP HOLDINGS as of 01/01/2020 FUND vs BM

Al Rajhi Bank	9.97	10.01
SABIC	9.54	9.61
Alinma Bank	7.96	7.97
Saudi Telecom Co	6.97	7.03
Saudi Electricity Co	5.60	5.59
Jarir Marketing Co	4.58	4.59
Yanbu Petrochemical Co	4.57	4.56
Bank AlJazira	4.29	4.28
Saudi Arabian Fertilizer Co	3.99	3.97
Almarai Co	3.62	3.62

Performance vs Benchmark *Total Return figures net of all fees- Compared to MSCI Index*



KEY FACTS

LAUNCH DATE	18/7/2017
LIQUIDITY	Daily
BENCHMARK	MSCI SA Domestic IMI Islamic Custom Minimum Volatility Index
MANAGER	Blominvest Saudi Arabia
CUSTODIAN & ADMINISTRATOR	HSBC Saudi Arabia Ltd.
FEES	Management Fees: 1.00% Subscription Fees: 0.50%