

BLOM MSCI SAUDI ARABIA SELECT MIN VOL FUND

Quarterly Disclosure // June 2020

Asset Class **Shariah Equities** Geographical Focus **Saudi Arabia**
 Fund Size **SR 64,583,301.1** Domicile **Saudi Arabia**

Last NAV and total month return

SAR 112.13 **+2.69%**  Benchmark **+2.74%** 

INVESTMENT OVERVIEW

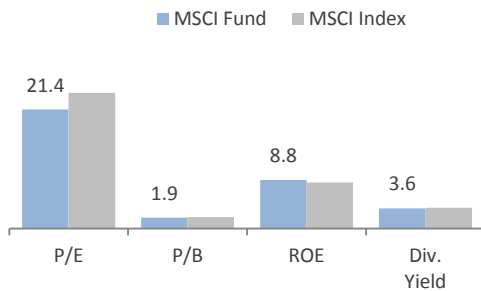
The fund's objective is to track and replicate the performance of MSCI Saudi Arabia Domestic IMI Islamic Custom Minimum Volatility Index. This is known as Strategic Beta or Smart Beta. It is adopted by the industry to label passively managed mutual funds that aim to replicate the performance of indices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

CUMULATIVE PERFORMANCE *Total Return figures net of all fees*

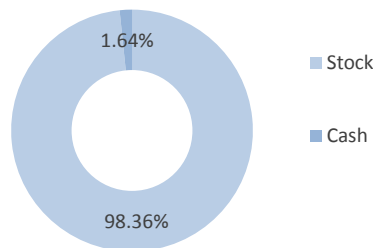
1-Year Performance		3-Year Performance		5-Year Performance		Since Inception	
Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
-9.32%	-8.18%	-	-	-	-	+12.13%	+15.57%
						Annualized +3.95%	Annualized +5.02%

PERF METRICS	Stdev 1 YR	Stdev 3 YR	Stdev 5 YR	TE*	Stdev*
FUND	23.38%	NA	NA	0.54%	16.61%
INDEX	23.10%				16.76%

PORTFOLIO CHARACTERISTICS



ASSET ALLOCATION



DISCLOSURES

Pct. Of total fees as at end Q2 2020

Fund Expenses	
Amount	165,004.19
Pct. of avg. NAV	0.27%

Fund Manager Investment end Q2 2020

Fund Manager's investment	
Amount	3,588,156.80
Pct. of avg. NAV	5.56%

Dealing expenses as at end Q2 2020

Dealing expenses	
Amount	16,156.80
Pct. of avg. NAV	0.03%

Measures of risk for Q2 2020

Risk Measures	
STDEV. NAVs/unit	23.38%
STDEV. BM	23.10%
Sharpe Ratio Fund	(0.35)
Sharpe Ratio BM	(0.31)

Profits distributed as at Q2 2020

The fund does not distribute profit.

Percentage of borrowing

Not Applicable

KEY FACT

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%

TOP INDUSTRY EXPOSURE as of 30/06/2020 FUND vs BM

Materials	27.69%	27.99%
Banks	20.08%	20.23%
Telecommunication Serv	10.78%	11.06%
Utilities	7.04%	7.20%
Food & Beverages	7.03%	7.11%
Insurance	5.49%	5.58%
Retailing	4.50%	4.52%
Energy	3.39%	3.73%
Health Care Eqnt & Servic	3.36%	3.46%
Real Estate Mgmt & Dev't	2.96%	3.01%

TOP HOLDINGS as of 01/04/2020 FUND vs BM

Al Rajhi Bank	9.99%	10.06%
Saudi Basic Industries Corp	8.74%	8.80%
Alinma Bank	7.89%	7.95%
Saudi Telecom Co	7.52%	7.58%
Saudi Electricity Co	5.69%	5.74%
Jarir Marketing Co	4.45%	4.48%
Yanbu National Petrochem	4.24%	4.27%
Almarai Co	4.13%	4.16%
Bank AlJazira	3.93%	3.96%
Saudi Arabian Fertilizer Co	3.88%	3.91%

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

