

## Fund Objective

An open-ended public holding fund that invests in a group of funds that aims to achieve a balance between growth and capital protection in the medium and long term under medium risks.

## Fund Information

Start Date	10 June 2001
Offering Unit Price	10.00
Size	28,567,702.69
Type	It is a general open-ended fund that invests in a group of funds
Currency	Saudi Riyal (SAR)
Level of Risk	Medium Risk
Benchmark	■ MSCI World Index ■ TASI ■ Barclays Bond Index ■ The price of the cost of financing between banks in Saudi Riyals for one month.
Number of Distributions	--
Management Fee % (Fund) / Invested Fund	0.4   0.50 - 1.85
Investment Advisor / Fund Sub-Manager	--
Weighted Average Number of Days	--
Total Expense Ratio	74,527.04
Borrowing Percentage	--
Dealing Expenses	--
Fund Manager Investment	--
Distributed Profits	--

## Price &amp; Units Information

Unit Price	29.54
Price Change (vs. last quarter)	1.3%
Total Fund Units	963,124.32
Total Net Assets	28,452,808.39
P/E Ratio	--

## Fund Ownership Investments

Full Ownership	100.00%
Usufruct Right	--

## Cumulative Returns (%)

	3 Months	YTD	1 Year	3 Years	5 Years
Fund	1.39	8.54	8.54	28.57	22.02
Benchmark	0.96	9.04	9.04	32.49	27.18
Difference (Excess)	0.43	-0.50	-0.50	-3.93	-5.16

## Performance &amp; Risk Measures

Measure	3 Months	YTD	1 Year	3 Years	5 Years
1. Standard Deviation	0.72%	3.15%	3.15%	5.08%	5.76%
2. Sharpe Ratio	0.51	1.32	1.32	0.73	0.13
3. Tracking Error	0.05%	0.76%	0.76%	0.85%	1.47%
4. Beta	1.00	0.99	0.99	1.00	0.93
5. Alpha	0.14%	-0.56%	-0.56%	-0.99%	-0.48%
6. Information Ratio	8.13	-0.63	-0.63	-1.27	-0.58

Note: Formula for each measure is provided below.

## Fund Performance vs. Benchmark



Formula of each measure:

$$(1) \quad s = \sqrt{\frac{n \sum_{i=1}^n r_i^2 - (\sum_{i=1}^n r_i)^2}{n^2 - n}}$$

$$(2) \quad SR = \frac{r_p - r_f}{\sigma_p}$$

$$(3) \quad \sigma = \sqrt{\frac{n \sum_{i=1}^n r_i^2 - (\sum_{i=1}^n r_i)^2}{n^2}}$$

$$(4) \quad \beta = \frac{\text{Cov}(r_p, r_B)}{\text{Var}(r_p)}$$

$$(5) \quad \alpha_j = r_j - [r_f + \beta * (r_B - r_f)]$$

$$(6) \quad IR = \frac{E(r_p - r_f)}{\sigma_{excess}}$$

$n$ : number of return periods in sample |  $r_i$ : return for a specific period  $i$  |  $r_p$  ( $r_B$ ): average annual portfolio (benchmark) return |  $r_f$ : average annual risk-free rate |  $\sigma$ : annualized standard deviation |  $\sigma_{excess}$ : annualized standard deviation of the portfolio's excess return |  $\beta$ : portfolio's beta relative to the market.

## Disclaimer

Past performance is neither an indication nor a guarantee of future returns. The value of units and income from them can go up or down. Investors may receive less than what they have originally invested. Additionally, fees charged on funds and currency exchange rates may have additional adverse effects. Investors should consider their individual and financial situation prior to entering into a specific product / fund and should seek advice from investment and legal professionals. Detailed and specific conformation related to the product is provided in the terms and conditions, applicable to the fund which should be read and understood prior to entering into it.

## Contact Details

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