

Fund Objective

An open-ended public fund that invests in Saudi stocks and aims to achieve capital growth in the medium and long terms.

Fund Information

Start Date 14 November 2021

Offering Unit Price 10.00

Size 198,019,207.06

Type An open-ended public fund

Currency Saudi Riyal (SAR)

Level of Risk High Risk

Benchmark Tadawul All Share Index (TASI)

Number of Distributions --

Management Fee % (Fund) / Invested Fund: 2.00

Investment Advisor / Fund Sub-Manager --

Weighted Average Number of Days --

Total Expense Ratio 1.355,627.00

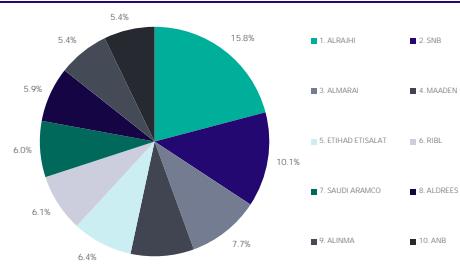
Borrowing Percentage --

Dealing Expenses 30,335.47

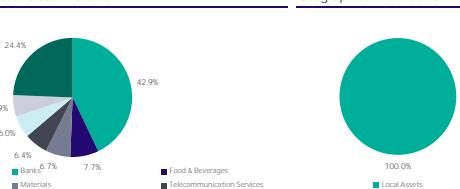
Fund Manager Investment 28,090,879.41

Distributed Profits --

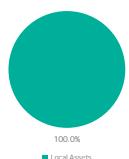
Top 10 Holdings



Asset Class Allocation



Geographical Distribution



Price & Units Information

Unit Price 16.52

Price Change (vs. last quarter) -6.97%

Total Fund Units 12,071,964.55

Total Net Assets 197,043,364.51

P/E Ratio --

Fund Ownership Investments

Full Ownership 100.00%

Usufruct Right --

Cumulative Returns (%)

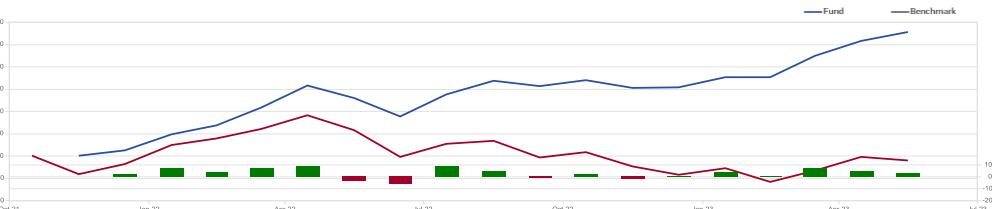
	3 Months	YTD	1 Year	3 Years	5 Years
Fund	-7.71	-6.23	-6.23	25.81	--
Benchmark	-8.80	-12.84	-12.84	0.12	--
Difference (Excess)	1.09	6.61	6.61	25.69	--

Performance & Risk Measures

Measure	3 Months	YTD	1 Year	3 Years	5 Years
1. Standard Deviation	4.64%	16.45%	16.45%	19.57%	--
2. Sharpe Ratio	-1.88	-0.65	-0.65	0.15	--
3. Tracking Error	0.67%	5.63%	5.63%	11.97%	--
4. Beta	1.02	1.10	1.10	1.09	--
5. Alpha	0.46%	9.18%	9.18%	8.75%	--
6. Information Ratio	1.19	1.12	1.12	0.65	--

Note: Formula for each measure is provided below.

Fund Performance vs. Benchmark



Formula of each measure:

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

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

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

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

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

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

n : number of return periods in sample | r_i : return for a specific period i | r_p : average annual portfolio (benchmark) return | r_f : average annual risk-free rate | σ : annualized standard deviation | σ_{excess} : annualized standard deviation of the portfolio's excess return | β : 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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