

# RIYAD AL JAREI SHARIA FUND

March, 2021

## Fund Facts

Risk Level	High
Geographic Scope	Global
Sector Focus	Fund of Funds
Fund Currency	SAR
Current Unit Price	34.93
Fund's Assets Size (Mil)	48.42
Launch Date	December-02
Benchmark	DJ Islamic Index
	80%+ SIBID 6M 20%

## Administrative

Initial/Minimum Balance	SAR 5,000
Min Subscription/Redemption	SAR 1,000
Valuation/Dealing Days	Mon & Wed
Settlement In	5 Business Days
Management Fee	0.00%
Subscription Fee	1.00%

## Top Holdings

	Fund
Global Equity Sharia	47.95%
Riyad GulfEquityFund	22.03%
RiyadSAR Diversified	15.65%
RiyadSaudiEquityShar	9.95%
RiyadUSD Diversified	3.27%
Riyad SAR Trade Fund	1.14%

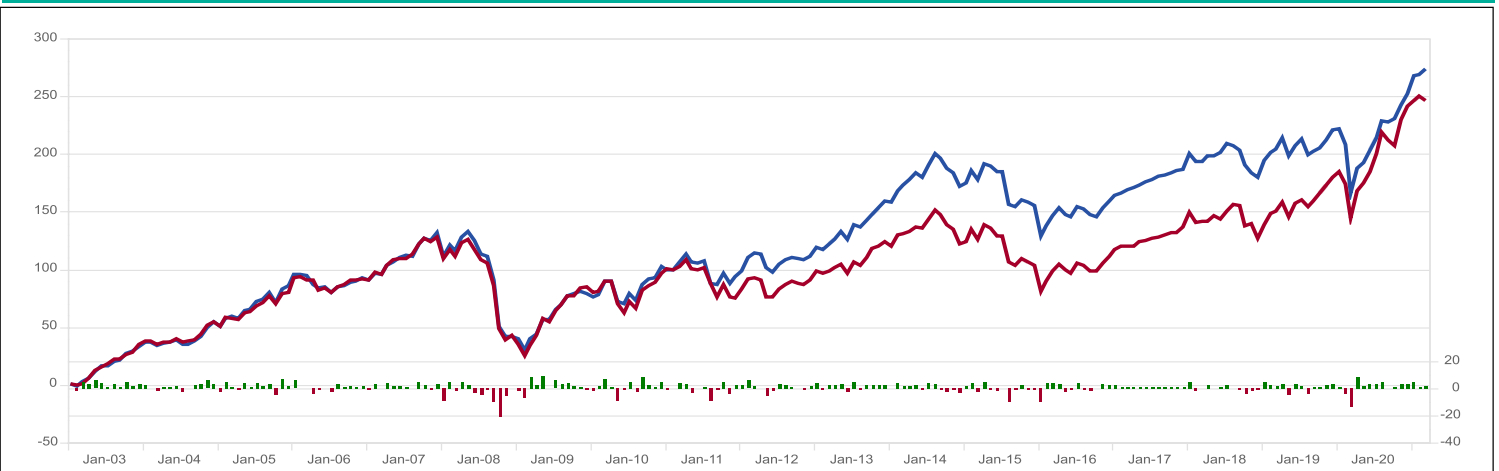
## Performance in Fund Currency

Short Term Return	1 Month	3 Months	6 Months	9 Months	YTD
Fund	1.39%	6.24%	14.21%	23.40%	6.24%
Benchmark	-0.94%	1.64%	11.20%	21.91%	1.64%
Calendar Returns	2020	2019	2018	2017	2016
Fund	9.80%	14.50%	-2.41%	10.80%	1.60%
Benchmark	21.90%	23.11%	-4.08%	12.21%	3.95%
Annualized Return	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	40.67%	8.49%	8.70%	6.13%	7.09%
Benchmark	42.06%	12.85%	11.85%	5.51%	6.84%
Cumulative Return					
Fund	40.67%	27.69%	51.76%	81.25%	249.31%
Benchmark	42.06%	43.73%	75.05%	70.95%	234.81%

## Statistical Analysis

Performance	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Return	-1.39%	-4.36%	-3.15%	0.62%	0.25%
Alpha	16.38%	-1.94%	-1.00%	1.41%	1.20%
Market Risk					
Beta	0.54	0.84	0.84	0.85	0.89
R-Squared	72.44%	79.79%	81.22%	85.57%	87.87%
Batting Average	41.67%	36.11%	38.33%	50.83%	51.38%
Standard Deviation	7.70%	12.88%	10.70%	11.40%	12.87%
Downside Deviation	0.42%	9.62%	7.68%	8.40%	9.46%
Risk Reward					
Sharpe Ratio	5.28	0.55	0.71	0.48	0.49
Information Ratio	-0.19	-0.69	-0.62	0.13	0.09
Tracking Error	6.89%	6.20%	5.01%	4.71%	4.72%

## Monthly Cumulative Performance



## Asset Allocation

