

# FALCOM PETROCHEMICAL ETF (FPETRO AB)

July 11, 2013



## FUND OBJECTIVES

FALCOM Petrochemical ETF aims to provide investors with long term capital appreciation and growth. The Fund passively invests in the listed Saudi equities of the Petrochemical sector in order to achieve the results that correspond to the performance, before fees and expenses, of the Benchmark Index, namely FALCOM Petrochemical Index.

## FUND FACTS

<b>Fund Currency</b>	Saudi Riyal
<b>Inception Date</b>	10-Jul-10
<b>Type of Fund</b>	Exchange Traded Fund
<b>Management Fee (p.a.)</b>	0.50% of NAV
<b>Total Expense Ratio</b>	1.00% of NAV
<b>Inception Price</b>	SAR 20.00000
<b>Current Price</b>	SAR 26.49560
<b>Fund Net Asset Value</b>	SAR 13,247,824.00
<b>Fund Benchmark</b>	FALCOM Petrochemical Index
<b>Fund Manager</b>	FALCOM Financial Services
<b>Custodian</b>	FALCOM Financial Services
<b>Index Provider</b>	Tadawul (Saudi Stock Exchange)

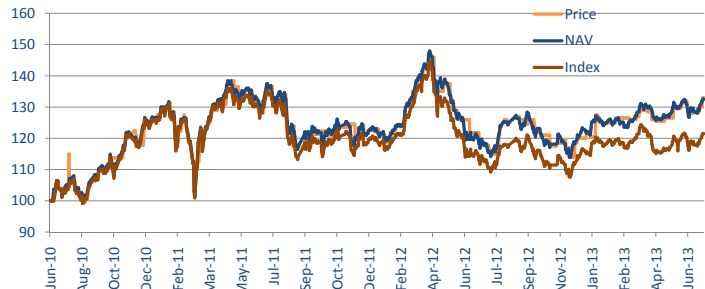
## PERFORMANCE

Short Term	1 Month	3 Months	6 Months	9 Months
Fund	1.08%	1.65%	4.21%	10.01%
Benchmark	0.91%	0.10%	0.93%	6.93%

Calendar Return	2013-YTD	2012	2011	Since Inception
Fund	9.43%	-1.74%	-2.54%	32.48%
Benchmark	6.04%	-4.77%	-4.38%	21.43%

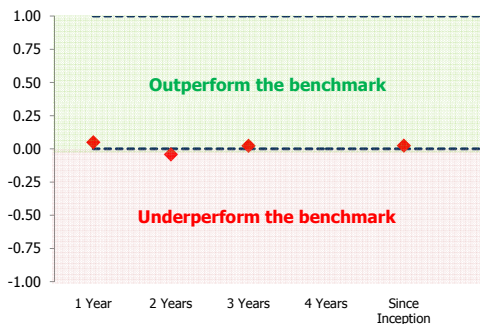
	1 Year		2 Years		3 Years		Since Inception	
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Cumulative Return	14.71%	16.14%	-1.59%	16.83%	24.65%	14.10%	32.48%	21.43%
Standard Deviation	14.74%	16.16%	1.90%	16.91%	24.78%	14.28%	32.57%	21.56%
Sharpe Ratio	0.86	0.88	-1.90	0.88	0.91	0.85	0.94	0.90
Treynor Ratio	27.34%	14.14%	-5.26%	14.83%	39.00%	12.10%	53.16%	19.43%

## PERFORMANCE FUND VS BENCHMARK



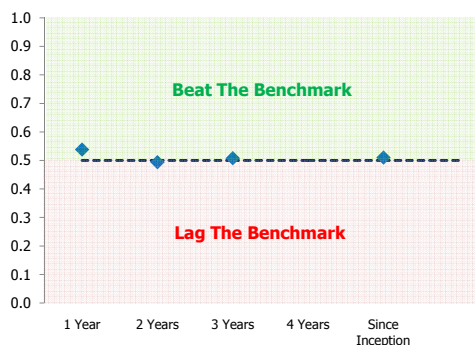
## MANAGER PERFORMANCE

### INFORMATION RATIO



Excess returns over a benchmark per unit of risk (risk is measured by tracking error). Higher information ratio (more than or equal zero) shows better risk adjusted return.

### BATTING AVERAGE



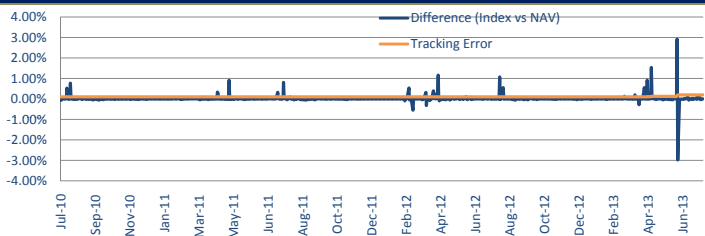
Percent of periods during which the portfolio manager outperformed the benchmark. High batting average shows consistent outperformance over benchmark. Ideally >50%.

## STATISTICAL ANALYSIS

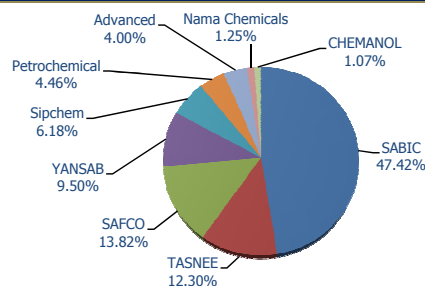
VERSUS BENCHMARK	1 Year	2 Years	3 Years	4 Years	Since Inception
Alpha	0.00%	-7.47%	4.64%		5.30%
Beta	0.5670	0.8848	0.6521		0.6530
R-Squared	46.50%	68.31%	58.07%		57.33%
Information Ratio	0.05	-0.04	0.02		0.02
Excess Return	6.93%	-11.35%	14.04%		14.69%
Batting Average	53.82%	49.40%	50.80%		50.99%

Statistical analysis is based on the geometric mean and geometric standard deviation for respective periods.

## TRACKING ERROR



## STOCKS ALLOCATION (June 30, 2013)



For more information please call 8004298888 or visit the Website: [www.falcom.com.sa](http://www.falcom.com.sa)

There is no guarantee that the Fund will continue to hold any particular securities or continue investing in any particular sectors. Holdings are subject to change. Investing in the Fund is not a deposit in, or an obligation of, and is not guaranteed by the Investment Manager. Past performance does not guarantee future results and the Fund remains subject to investment risk.