

FALCOM SAUDI EQUITY ETF (FALCOM30 AB)



Monday, September 30, 2019

Fund Objectives

FALCOM Saudi Equity ETF aims to provide investors with long term capital appreciation and growth. The Fund passively invests in the listed Saudi equities in order to achieve the results that correspond to the performance, before fees and expenses, of the Benchmark Index, namely FALCOM F30 Index.

Fund Facts

Current Price	SAR 31.9845
Fund Net Asset Value	SAR 27,186,830.00
Type of Fund	Exchange Traded Fund
Geography	Local
Fund Category	Equity Index Fund
Fund Class	Growth
Inception Date	27-Mar-10
Inception Price	SAR 20.00
Fund Currency	Saudi Riyal
Management Fee (p.a.)	0.50% of NAV
Participation Fees	1.00% of NAV
Participation/Redemption Day	Each Business Day
Valuation Day	Each Business Day
Fund Manager	FALCOM Financial Services
Fund Custodian	FALCOM Financial Services
Fund Benchmark	F30 FALCOM Saudi Equity Index
Index Provider	Tadawul (Saudi Stock Exchange)
% of Total Fees and charges	0.26498%
% of Profits distributed in quarter	N/A
FALCOM Investment Amount & percentage	N/A
Total Amount dealing expenses	None
% of Total Amount dealing to NAV avg	None
% of borrowings to NAV	None

Awards



CONTACT DETAILS

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 Website: www.falcom.com.sa
 CMA License #: 06020-37 dated 29/04/1427 AH

Performance Table

Short Term	1 Week	1 Month	3 Months	6 Months	9 Months	1 Year
Fund	1.86%	2.15%	-6.64%	-6.11%	5.77%	1.69%
Benchmark	1.91%	2.00%	-7.62%	-8.36%	3.25%	-0.63%
Alpha	-0.05%	0.15%	0.98%	2.25%	2.52%	2.33%

Calendar Return	2014	2015	2016	2017	2018	YTD-2019
Fund	-2.96%	-14.18%	11.81%	0.71%	8.16%	5.34%
Benchmark	-4.95%	-16.39%	9.40%	-1.35%	6.09%	2.82%
Alpha	1.99%	2.22%	2.41%	2.06%	2.07%	2.52%

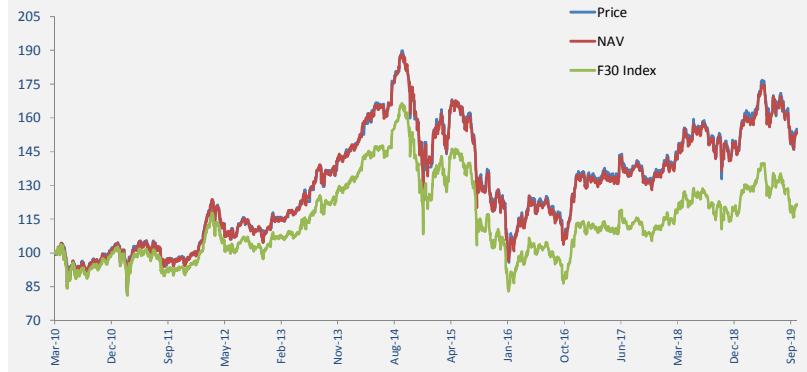
Cumulative Return	1 Year	2 Years	3 Years	4 Years	5 Years	Since Inception
Fund	1.69%	11.62%	43.22%	20.29%	-16.06%	59.92%
Benchmark	-0.63%	6.87%	35.70%	10.20%	-24.91%	26.46%
Alpha	2.33%	4.75%	7.52%	10.09%	8.85%	33.46%

Annualized Return(%pa)	1 Year	2 Years	3 Years	4 Years	5 Years	Since Inception
Fund	1.69%	5.65%	12.72%	6.35%	-3.44%	5.36%
Benchmark	-0.63%	3.38%	10.71%	3.29%	-5.57%	2.64%

Statistical Analysis

VERSUS BENCHMARK	1 Year	2 Years	3 Years	4 Years	5 Years	Since Inception
Alpha	2.33%	2.27%	2.01%	3.06%	2.13%	2.71%
Beta	0.99	0.96	0.96	0.97	0.98	0.97
R-Squared	99.1%	94.9%	96.1%	97.7%	98.6%	97.9%
Information Ratio	2.499	0.667	0.620	0.856	0.969	1.371
Standard Deviation	15.81%	13.86%	14.42%	17.22%	19.25%	18.05%
Sharpe Ratio	-0.001	0.055	0.173	0.051	-0.056	0.024
Treynor Ratio	-0.003	0.038	0.112	0.045	-0.056	0.034

Performance Fund vs Benchmark

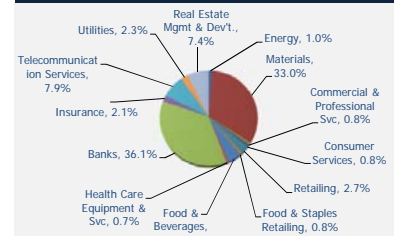


Top Investments (% to Total Portfolio)

Al Rajhi	27.4%
SABIC	13.9%
STC	6.3%
Alinma	4.8%
MAADEN	3.9%
Jabal Omar	3.9%
Jarir	2.6%
Sipchem	2.5%
SAFCO	2.4%
Saudi Electric.	2.4%

Note: values as of the 1st trading day of the quarter

Sector Allocation



Note: values as of the 1st trading day of the quarter

Disclaimer:

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 this investment fund is not a deposit with any bank, or an obligation of, and is not guaranteed by the Investment Manager. The performance of the fund or the benchmark does not reflect and could not be considered as a guide for the future performance, past performance is not necessarily a guide to future performance and does not guarantee future results and the Fund remains subject to investment risk. The fund manager is not obliged to accept the redemption requests by the subscribed price. In addition, the fund unit price, values or income may fall and the investor may get back less than he invested. The information mentioned here is not considered as an advice to buy, sell, or commit any investment actions. The Fund manager may have a position or holding in the securities concerned or in related securities and/or may have provided within the previous 12-month significance advice or security business services to the issuer of the securities concerned or of a related security. Service and performance fees/charges apply. Current and potential investors must read the fund terms and conditions and its updates and the principal investment risks thoroughly, as it contains detailed information about the Fund and the risks associated with investing in this investment fund. This investment may not be suitable for all recipients of this bulletin so the fund terms and conditions must be reviewed and understood and you should seek advice from your investment adviser before making investment decision about this fund.

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