

# FALCOM SAUDI EQUITY FUND

September 30, 2015

<b>MINIMUM ENTRY AMOUNT</b> SAR 10,000	<b>FUND CLASS</b> GROWTH	<b>SHARIAH COMPLIANT</b> ✓	<b>FUND CATEGORY</b> EQUITIES	<b>CURRENCY</b> SAUDI RIYAL	<b>GEOGRAPHY</b> LOCAL
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## FUND OBJECTIVES

To provide long-term capital appreciation and growth. The Fund invests in listed equity securities that comply with Shariah guidelines and form part of Tadawul All Share Index. FALCOM Asset Management team of investment professionals seeks to add value over the Benchmark through:

- 1) active sector allocation.
- 2) active security selection.

## FUND FACTS

<b>Fund Currency</b>	Saudi Riyal
<b>Inception Date</b>	6-May-07
<b>Type of Fund</b>	Shariah Compliant
<b>Management Fee (p.a.)</b>	1.75% (of N.A.V.)
<b>Participation Fees</b>	1.50% (of subscription amt.)
<b>Participation Day</b>	Each business day
<b>Redemption Day</b>	Each business day
<b>Valuation Day</b>	Each business day
<b>Minimum Participation</b>	SAR 10,000
<b>Minimum Balance</b>	SAR 10,000
<b>Minimum Additional Participation</b>	SAR 5,000
<b>Inception Price</b>	SAR 1.00000
<b>Current Price</b>	SAR 1.99260
<b>Fund Net Asset Value</b>	SAR 155,930,139.88
<b>Fund Benchmark</b>	Tadawul All Share Index
<b>Fund Manager</b>	FALCOM Financial Services

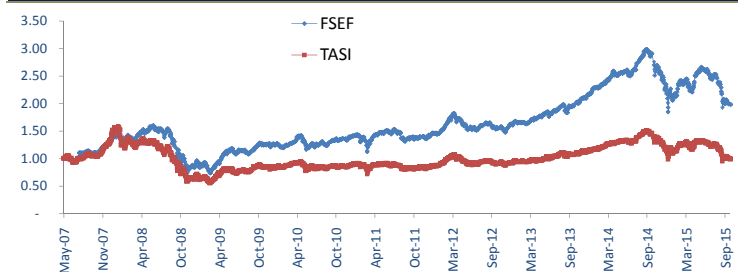
## PERFORMANCE

Short Term	1 Month	3 Months	6 Months	9 Months
Fund	-2.25%	-19.51%	-11.55%	-5.96%
Benchmark	-1.57%	-18.52%	-15.66%	-11.15%

Calendar Return	2015YTD	2014	2013	Since Inception
Fund	-5.96%	-5.08%	39.07%	99.26%
Benchmark	-11.15%	-2.37%	25.50%	0.20%

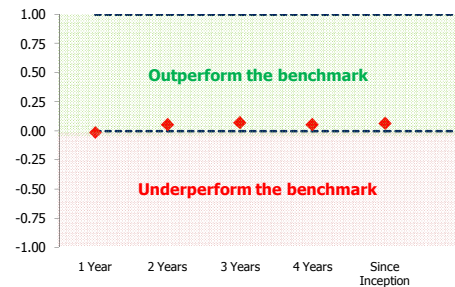
	1 Year		2 Years		3 Years		Since Inception	
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Cumulative Return	-31.74%	-31.79%	2.21%	-7.04%	26.70%	8.25%	99.26%	0.20%
Standard Deviation	47.18%	47.77%	2.16%	8.65%	25.98%	7.36%	97.98%	1.61%
Sharpe Ratio	-0.72	-0.71	0.10	-1.05	0.95	0.85	0.99	-1.12
Treynor Ratio	-35.25%	-33.79%	0.23%	-9.04%	26.52%	6.25%	110.47%	-1.80%

## PERFORMANCE FUND VS BENCHMARK



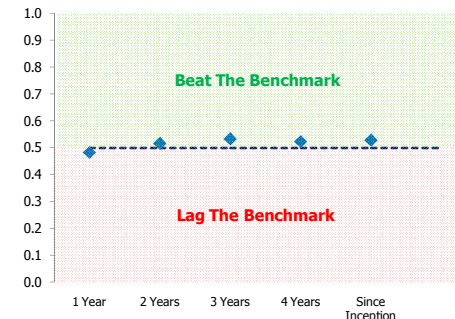
## MANAGER PERFORMANCE

### 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

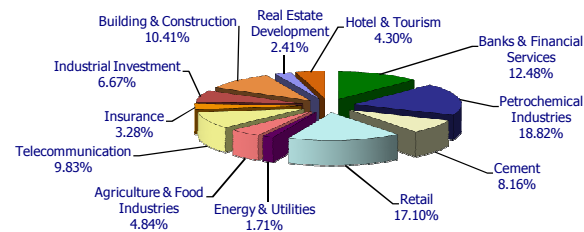
	1 Year	2 Years	3 Years	4 Years	Since Inception
Alpha	0.05%	9.25%	18.45%	21.95%	99.06%
Beta	1.0408	1.0302	1.0270	1.0327	0.9660
R-Squared	95.72%	93.42%	93.14%	91.83%	88.04%
Information Ratio	-0.01	0.05	0.07	0.05	0.06
Excess Return	-1.09%	9.98%	18.35%	20.92%	97.52%
Batting Average	48.37%	51.61%	53.29%	52.41%	52.87%

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

## TOP 5 HOLDINGS (Percent to Total Portfolio)



## SECTORAL ALLOCATION



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

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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.

Listed securities are valued at their closing price, underlying Murabaha transactions are valued at their value as of valuation date, other investments are valued at their book value at valuation date