

# FALCOM SAUDI EQUITY ETF (FALCOM30 AB)

June 30, 2015

<b>FUND TYPE</b> EXCHANGE TRADED FUND	<b>FUND CLASS</b> GROWTH	<b>SHARIAH COMPLIANT</b> ✓	<b>FUND CATEGORY</b> EQUITY INDEX FUND	<b>CURRENCY</b> SAUDI RIYAL	<b>GEOGRAPHY</b> LOCAL
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## 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

<b>Fund Currency</b>	Saudi Riyal
<b>Inception Date</b>	27-Mar-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 32.32400
<b>Fund Net Asset Value</b>	SAR 32,323,968.00
<b>Fund Benchmark</b>	F30 FALCOM Saudi Equity 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	-5.82%	5.29%	11.27%	-15.16%
Benchmark	-5.90%	4.31%	9.64%	-16.35%

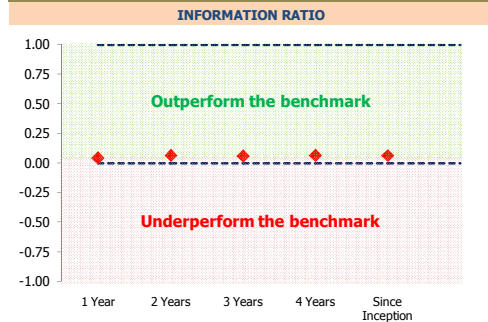
Calendar Return	2015YTD	2014	2013	Since Inception
Fund	11.27%	-2.96%	30.61%	61.62%
Benchmark	9.64%	-4.95%	26.67%	40.87%

	1 Year		2 Years		3 Years		Since Inception	
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Cumulative Return	-2.96%	-5.30%	24.97%	19.34%	43.77%	33.18%	61.62%	40.87%
Standard Deviation	4.05%	6.16%	24.53%	18.93%	43.23%	32.69%	61.03%	40.37%
Sharpe Ratio	-1.30	-1.19	0.94	0.92	0.97	0.95	0.98	0.96
Treynor Ratio	-5.35%	-7.30%	23.40%	17.34%	43.47%	31.18%	60.99%	38.87%

## PERFORMANCE FUND VS BENCHMARK



## MANAGER PERFORMANCE



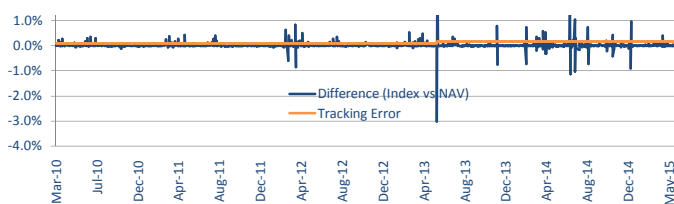
Excess returns over a benchmark per unit of risk (risk is measured by tracking error). Higher information ratio (more than or equal zero) shows better risk adjusted return.

## STATISTICAL ANALYSIS

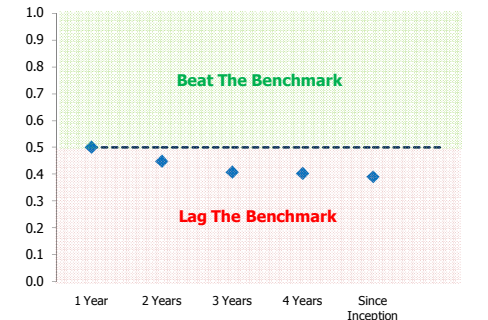
VERSUS BENCHMARK	1 Year	2 Years	3 Years	4 Years	Since Inception
Alpha	0.00%	2.37%	2.85%	2.89%	2.77%
Beta	0.9996	0.9982	0.9743	0.9748	0.9809
R-Squared	98.46%	98.16%	96.10%	96.59%	97.75%
Information Ratio	0.04	0.06	0.06	0.06	0.07
Excess Return	2.10%	5.11%	9.12%	12.27%	15.31%
Batting Average	49.80%	44.69%	40.64%	40.08%	39.04%

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

## TRACKING ERROR

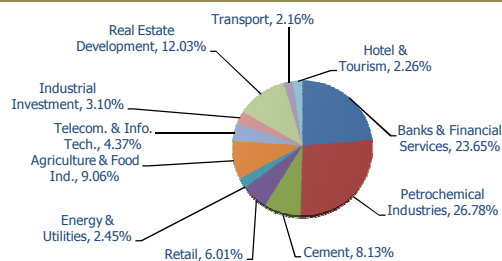


## BATTING AVERAGE



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

## 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