

# Jadwa Saudi Equity Fund

## Monthly Fund Fact Sheet – 31 August 2022



### Fund overview

#### Investment objective

Jadwa Saudi Equity Fund is an actively managed fund that aims to generate long term returns by investing in Shariah compliant Saudi public equities. Investments are diversified across economic sectors.

#### Fund base currency

SAR

#### Benchmark

S&P Saudi Arabia Shariah Domestic (TR)

#### Net asset value

SAR 875.42mn

#### Dealing time / day

10am on all business days

#### Identification tickers

**Bloomberg:** JADSEQT

**Lipper:** LP65077653

#### Management fee

Class A: 1.25%

Class B: 1.95%

Class C: 0.98%

Class D: 1.95%

#### Initial subscription fee

Up to 3%

#### Minimum initial subscription

Class A: SAR 10mn

Class B: SAR 1000

Class C: SAR 1000

Class D: USD 50

#### Unit Price

Class A: SAR 298.8156

Class B: SAR 748.5551

Class C: SAR 304.0063

Class D: 10.0000

#### Inception date

Class A: 26-Sep-16

Class B: 30-Jun-07

Class C: 26-Sep-16

Class D: -

### Performance since inception – Class B

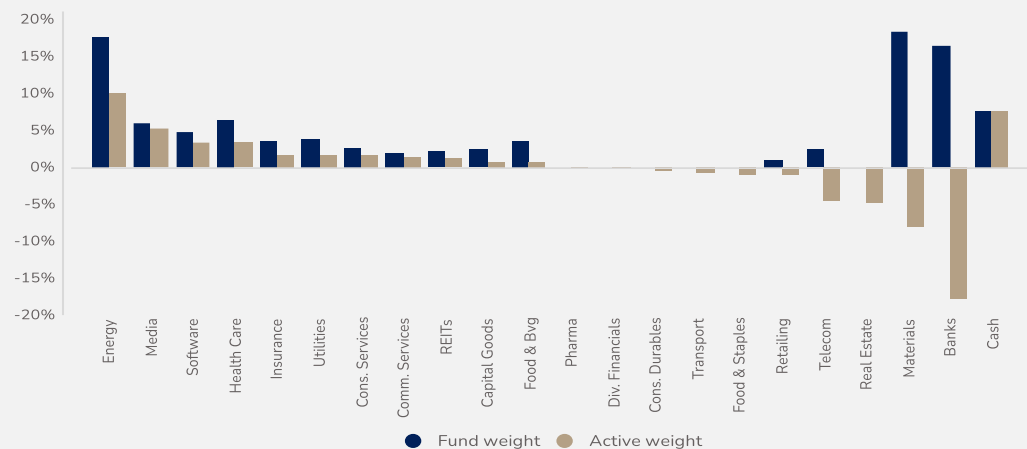


### Trailing returns – Class B

	Fund	BM	Variance
2022 YTD	9.97%	7.13%	2.84%
1-Month	2.24%	2.58%	-0.34%
3-Month	-5.31%	-4.48%	-0.83%
1-Year	13.03%	7.18%	5.85%
3-Year	24.65%	19.81%	4.84%
5-Year	19.68%	14.37%	5.31%
10-Year	15.04%	8.27%	6.77%
Inception	14.18%	7.43%	6.75%

*Periods greater than 1-year annualized*

### Sector allocation



### Risk measures – Class B

	3-year	5-year	10-year
Std dev (fund)*	16.95%	15.50%	17.13%
Std dev (benchmark)*	19.15%	17.42%	19.08%
Beta	0.86	0.86	0.86
Alpha*	4.84%	5.31%	6.77%
Tracking Error	4.52%	4.35%	5.87%
Information Ratio	1.07	1.22	1.15
Sharpe Ratio	1.40	1.17	0.79

*\*Annualized*

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### Monthly returns - Class A

Class A		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Period
2022	Fund	7.16	6.31	3.12	4.61	-5.20	-11.30	4.56	2.31	--	--	--	--	<b>10.56</b>
	Benchmark	6.47	4.40	4.14	4.38	-7.17	-12.26	6.13	2.58	--	--	--	--	<b>7.13</b>
2021	Fund	-1.08	5.13	7.95	6.15	3.65	4.50	1.14	2.52	3.13	2.35	-6.47	4.40	<b>37.94</b>
	Benchmark	0.21	7.33	8.48	4.41	2.77	3.77	1.47	2.64	2.14	1.64	-7.89	4.63	<b>35.39</b>
2020	Fund	1.05	-5.48	-8.89	6.85	2.39	2.61	3.86	6.95	3.94	-3.64	8.41	0.21	<b>18.08</b>
	Benchmark	-1.03	-7.47	-11.05	9.24	1.67	1.20	3.86	6.22	5.40	-4.57	10.13	-0.13	<b>11.74</b>
2019	Fund	8.70	-0.75	4.01	6.65	-6.16	4.32	3.19	-4.96	1.72	-2.83	1.67	9.66	<b>26.61</b>
	Benchmark	8.84	-0.50	4.03	5.66	-8.28	3.52	0.17	-7.39	2.35	-4.72	1.34	7.44	<b>11.31</b>
2018	Fund	6.03	-1.89	5.61	3.07	0.57	0.72	-0.02	-3.13	1.27	0.47	-0.74	1.57	<b>13.95</b>
	Benchmark	4.74	-2.84	6.92	4.22	0.45	0.60	0.15	-3.37	0.81	-1.31	-2.86	1.23	<b>8.49</b>
2017	Fund	1.08	-1.40	0.56	0.53	-4.16	4.60	-2.03	-0.36	1.06	-5.62	1.13	1.85	<b>-3.13</b>
	Benchmark	-0.43	-2.00	1.02	0.71	-1.98	6.89	-4.67	2.21	0.29	-4.54	0.95	3.48	<b>1.35</b>
2016	Fund	--	--	--	--	--	--	--	--	-4.18*	3.60	14.08	4.85	<b>18.74</b>
	Benchmark	--	--	--	--	--	--	--	--	-5.94*	6.08	16.59	2.60	<b>19.36</b>

\* Partial month

# Jadwa Saudi Equity Fund

## Monthly Fund Fact Sheet – 31 August 2022



### Monthly returns - Class B

Class B		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Period
2022	Fund	7.09	6.25	3.05	4.54	-5.26	-11.36	4.49	2.24	--	--	--	--	<b>9.97</b>
	Benchmark	6.47	4.40	4.14	4.38	-7.17	-12.26	6.13	2.58	--	--	--	--	<b>7.13</b>
2021	Fund	-1.15	5.06	7.88	6.08	3.58	4.43	1.07	2.45	3.06	2.28	-6.54	4.33	<b>36.83</b>
	Benchmark	0.21	7.33	8.48	4.41	2.77	3.77	1.47	2.64	2.14	1.64	-7.89	4.63	<b>35.39</b>
2020	Fund	0.98	-5.54	-8.95	6.79	2.33	2.55	3.79	6.88	3.87	-3.70	8.34	0.14	<b>17.17</b>
	Benchmark	-1.03	-7.47	-11.05	9.24	1.67	1.20	3.86	6.22	5.40	-4.57	10.13	-0.13	<b>11.74</b>
2019	Fund	8.63	-0.81	3.95	6.58	-6.22	4.26	3.13	-5.02	1.65	-2.89	1.61	9.59	<b>25.69</b>
	Benchmark	8.84	-0.50	4.03	5.66	-8.28	3.52	0.17	-7.39	2.35	-4.72	1.34	7.44	<b>11.31</b>
2018	Fund	5.96	-1.95	5.55	3.01	0.51	0.66	-0.08	-3.19	1.21	0.40	-0.80	1.51	<b>13.11</b>
	Benchmark	4.74	-2.84	6.92	4.22	0.45	0.60	0.15	-3.37	0.81	-1.31	-2.86	1.23	<b>8.49</b>
2017	Fund	1.02	-1.45	0.50	0.47	-4.21	4.54	-2.08	-0.42	1.01	-5.67	1.07	1.79	<b>-3.80</b>
	Benchmark	-0.43	-2.00	1.02	0.71	-1.98	6.89	-4.67	2.21	0.29	-4.54	0.95	3.48	<b>1.35</b>
2016	Fund	-8.80	2.12	1.14	5.01	-2.37	0.74	-1.96	-2.18	-5.38	3.54	14.02	4.79	<b>9.20</b>
	Benchmark	-12.79	3.46	2.36	11.19	-3.56	1.26	-2.83	-2.28	-7.79	6.08	16.59	2.60	<b>11.43</b>
2015	Fund	8.28	3.20	-3.01	12.81	3.19	-2.81	-0.68	-14.07	0.24	-1.89	0.21	-0.91	<b>2.20</b>
	Benchmark	5.80	3.92	-5.58	13.81	-0.67	-5.66	0.39	-17.62	-1.27	-3.53	2.75	-5.11	<b>-14.98</b>
2014	Fund	2.77	6.10	6.18	1.48	1.79	-3.09	9.81	8.39	-2.43	-8.76	-14.64	-0.85	<b>3.94</b>
	Benchmark	1.70	3.79	4.49	1.98	2.04	-2.61	7.85	7.56	-1.92	-8.00	-15.17	-4.13	<b>-4.83</b>
2013	Fund	5.05	0.46	7.33	2.93	3.68	0.58	10.00	-1.91	3.03	-0.19	4.04	4.83	<b>47.13</b>
	Benchmark	3.96	-0.85	2.99	2.01	2.22	0.48	6.81	-1.19	2.69	0.72	4.57	1.42	<b>28.76</b>
2012	Fund	2.10	12.49	8.18	0.45	-5.73	-1.80	2.91	3.23	-3.81	0.31	-3.06	5.55	<b>21.16</b>
	Benchmark	3.96	9.04	8.63	-1.60	-6.95	-3.23	3.03	4.00	-3.28	-0.44	-4.20	4.26	<b>12.44</b>
2011	Fund	-4.76	-6.41	11.20	3.90	0.17	-0.06	-1.95	-5.70	2.00	0.44	-2.75	7.34	<b>1.95</b>
	Benchmark	-4.14	-5.66	10.03	3.31	1.12	-1.72	-1.98	-4.90	1.76	1.28	-1.35	5.83	<b>2.46</b>
2010	Fund	2.72	3.42	8.32	2.22	-9.64	-0.64	5.04	-2.34	3.20	0.76	-0.42	4.66	<b>17.42</b>
	Benchmark	1.98	3.26	7.86	1.24	-10.72	-0.11	4.09	-2.38	3.50	0.51	-0.08	4.64	<b>13.35</b>

# Jadwa Saudi Equity Fund (cont'd)

## Monthly Fund Fact Sheet – 31 August 2022



### Monthly returns - Class B

Class B		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Period
2009	Fund	1.90	-7.02	6.54	15.18	9.74	-3.34	3.80	0.27	8.26	-1.07	1.69	-1.83	<b>37.23</b>
	Benchmark	-0.53	-9.48	8.74	19.99	8.68	-4.10	4.16	-0.66	9.19	0.25	1.58	-2.59	<b>37.25</b>
2008	Fund	-13.23	6.39	-8.58	13.90	-2.26	3.46	-4.08	-2.16	-13.72	-26.10	-3.86	2.45	<b>-42.72</b>
	Benchmark	-15.01	8.43	-6.71	7.72	-3.64	2.62	-8.36	-0.88	-14.65	-25.83	-16.52	1.40	<b>-55.42</b>
2007	Fund	--	--	--	--	--	--	8.50	7.29	-4.69	11.11	8.73	19.03	<b>59.54</b>
	Benchmark	--	--	--	--	--	--	7.91	10.37	-4.27	8.55	10.70	17.75	<b>61.32</b>

# Jadwa Saudi Equity Fund

## Monthly Fund Fact Sheet – 31 August 2022



### Monthly returns - Class C

Class C		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Period
2022	Fund	7.19	6.34	3.15	4.64	-5.17	-11.28	4.59	2.33	--	--	--	--	<b>10.79</b>
	Benchmark	6.47	4.40	4.14	4.38	-7.17	-12.26	6.13	2.58	--	--	--	--	<b>7.13</b>
2021	Fund	-1.05	5.15	7.98	6.18	3.68	4.53	1.16	2.55	3.16	2.38	-6.45	4.43	<b>38.37</b>
	Benchmark	0.21	7.33	8.48	4.41	2.77	3.77	1.47	2.64	2.14	1.64	-7.89	4.63	<b>35.39</b>
2020	Fund	1.07	-5.46	-8.87	6.88	2.42	2.64	3.89	6.98	3.97	-3.61	8.44	0.23	<b>18.43</b>
	Benchmark	-1.03	-7.47	-11.05	9.24	1.67	1.20	3.86	6.22	5.40	-4.57	10.13	-0.13	<b>11.74</b>
2019	Fund	8.73	-0.73	4.04	6.67	-6.14	4.35	3.22	-4.94	1.74	-2.81	1.70	9.69	<b>26.97</b>
	Benchmark	8.84	-0.50	4.03	5.66	-8.28	3.52	0.17	-7.39	2.35	-4.72	1.34	7.44	<b>11.31</b>
2018	Fund	6.05	-1.87	5.64	3.09	0.60	0.75	--	-3.10	1.29	0.49	-0.72	1.59	<b>14.27</b>
	Benchmark	4.74	-2.84	6.92	4.22	0.45	0.60	--	-3.37	0.81	-1.31	-2.86	1.23	<b>8.49</b>
2017	Fund	1.10	-1.38	0.58	0.55	-4.13	4.63	-2.00	-0.34	1.09	-5.60	1.15	1.87	<b>-2.86</b>
	Benchmark	-0.43	-2.00	1.02	0.71	-1.98	6.89	-4.67	2.21	0.29	-4.54	0.95	3.48	<b>1.35</b>
2016	Fund	--	--	--	--	--	--	--	--	-4.18*	3.62	14.11	4.87	<b>18.82</b>
	Benchmark	--	--	--	--	--	--	--	--	-5.94*	6.08	16.59	2.60	<b>19.36</b>

\* Partial month