

# Riyad Blue Chip Equity Fund

January, 2019

## Fund Facts

Risk Level	High
Geographic Scope	KSA
Sector Focus	Diversified
Fund Currency	SAR
Current Unit Price	Sr 53.61
Fund's Assets Size (Mil)	Sr 1,832.48
Launch Date	December-00
Benchmark	IdealRatings Saudi Large Cap Index - Saudi Investor Focus
<b>Administrative</b>	
Initial/Minimum Balance	SAR 5,000
Min Subscription/Redemption	SAR 1,000
Valuation/Dealing Days	Mon-Thu
Settlement In	3 Business Days
Management Fee	1.50%
Subscription Fee	1.00%

## Top Holdings

	Fund	Index
AL RAJHI	17.57%	17.63%
SABIC	10.28%	10.46%
ALINMA	6.16%	3.64%
RIBL	5.38%	4.44%
SAMBA	5.25%	4.51%
STC	4.43%	4.24%
SABB	3.22%	2.27%
ARAB NATIONAL	3.04%	2.20%
MA'ADEN	2.85%	2.84%
JARIR	2.83%	2.52%
Other	39.00%	45.25%

## Performance in Fund Currency

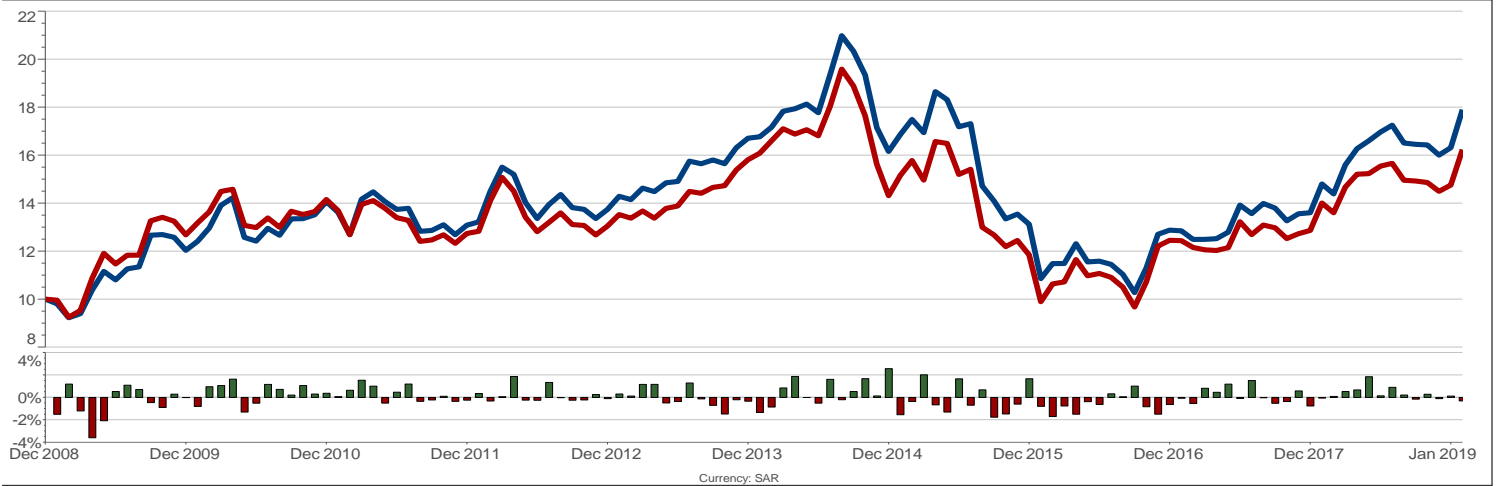
Short Term Return	1 Month	3 Months	6 Months	9 Months	YTD
Fund	9.72%	8.97%	3.78%	9.99%	9.72%
Benchmark	10.03%	9.25%	3.66%	6.75%	10.03%
<b>Calendar Returns</b>					
	2018	2017	2016	2015	2014
Fund	19.94%	5.64%	-1.88%	-18.78%	-3.30%
Benchmark	14.70%	3.30%	5.12%	-17.22%	-9.48%
<b>Annualized Return</b>					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	20.94%	18.14%	1.31%	6.20%	9.90%
Benchmark	15.92%	17.95%	0.19%	5.01%	-5.81%
<b>Cumulative Return</b>					
Fund	20.94%	64.90%	6.74%	82.54%	451.63%
Benchmark	15.92%	64.09%	0.95%	63.06%	-66.12%

## Statistical Analysis

Performance	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Return	5.02%	0.19%	1.12%	1.19%	15.71%
Alpha	4.53%	1.29%	1.07%	1.37%	1.97%
<b>Market Risk</b>					
Beta	0.99	0.93	0.94	0.95	0.95
R-Squared	98.10%	97.78%	97.36%	96.81%	96.73%
Batting Average	75.00%	47.22%	46.67%	49.17%	48.76%
Standard Deviation	14.72%	16.54%	20.24%	18.28%	18.22%
Downside Deviation	5.74%	7.39%	14.10%	11.99%	11.96%
<b>Risk Reward</b>					
Sharpe Ratio	1.28	1.02	0.03	0.32	0.30
Information Ratio	2.47	0.07	0.32	0.35	0.30
Tracking Error	2.03%	2.76%	3.52%	3.42%	3.44%

## Monthly Cumulative Performance

■ Fund ■ Index



## Sector Weights

## Index Weights

## Active Weight

