

Riyad Blue Chip Equity Fund

April, 2019

Fund Facts

| | |
|--------------------------|---|
| Risk Level | High |
| Geographic Scope | KSA |
| Sector Focus | Diversified |
| Fund Currency | SAR |
| Current Unit Price | Sr 65.37 |
| Fund's Assets Size (Mil) | Sr 2,246.31 |
| Launch Date | December-00 |
| Benchmark | IdealRatings Saudi Large Cap Index - Saudi Investor Focus |

Administrative

| | |
|-----------------------------|-----------------|
| 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 | 19.08% | 19.47% |
| SABIC | 9.63% | 9.41% |
| ALINMA | 6.77% | 3.64% |
| RIBL | 6.35% | 5.66% |
| SAMBA | 5.13% | 4.58% |
| STC | 4.83% | 4.49% |
| MA'ADEN | 3.46% | 2.70% |
| SAUDI FRANSI | 2.89% | 3.09% |
| JARIR | 2.88% | 1.91% |
| ARAB NATIONAL | 2.84% | 2.48% |
| Other | 36.13% | 42.57% |

Performance in Fund Currency

| Short Term Return | 1 Month | 3 Months | 6 Months | 9 Months | YTD | |
|-------------------|---------|----------|----------|----------|-----------------|---------|
| Fund | 7.58% | 11.13% | 21.10% | 15.33% | 21.94% | |
| Benchmark | 6.20% | 9.04% | 19.13% | 13.03% | 19.98% | |
| Calendar Returns | 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% | |
| Annualized Return | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception | |
| Fund | 22.24% | 17.35% | 2.09% | 6.72% | 10.95% | |
| Benchmark | 16.40% | 14.98% | 0.96% | 5.00% | -4.79% | |
| Cumulative Return | Fund | 22.24% | 61.60% | 10.92% | 91.70% | 572.64% |
| Benchmark | 16.40% | 51.99% | 4.87% | 62.89% | -59.35% | |

Statistical Analysis

| Performance | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception | |
|--------------------|--------------|---------|---------|----------|-----------------|------|
| Excess Return | 5.84% | 2.37% | 1.14% | 1.72% | 15.74% | |
| Alpha | 4.89% | 2.65% | 1.12% | 1.82% | 1.40% | |
| Market Risk | Beta | 1.01 | 0.96 | 0.95 | 0.96 | 0.95 |
| R-Squared | 97.10% | 97.89% | 97.46% | 96.99% | 96.69% | |
| Batting Average | 66.67% | 52.78% | 46.67% | 50.00% | 49.19% | |
| Standard Deviation | 13.80% | 16.52% | 20.51% | 18.06% | 18.17% | |
| Downside Deviation | 5.10% | 7.41% | 14.11% | 11.85% | 11.82% | |
| Risk Reward | Sharpe Ratio | 1.44 | 0.97 | 0.06 | 0.35 | 0.35 |
| Information Ratio | 2.47 | 0.95 | 0.33 | 0.54 | 0.35 | |
| Tracking Error | 2.36% | 2.50% | 3.45% | 3.20% | 3.43% | |

Monthly Cumulative Performance

■ Fund ■ Index



Sector Weights

Index Weights

Active Weight

