

Jadwa GCC Equity Fund

Monthly Fund Fact Sheet – 31 August 2022



Fund overview

Investment objective

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

Fund base currency

SAR

Benchmark

S&P GCC Composite Shariah

Net asset value

SAR 95.37mn

Dealing time / day

10am on all business days

Identification tickers

Bloomberg: JADGCCCE

Lipper: LP65077655

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 166.9514

Class B: SAR 601.4776

Class C: SAR 163.7547

Class D: 10.0000

Inception date

Class A: 22-Mar-18

Class B: 30-Jun-07

Class C: 22-Mar-18

Class D: 24-Feb-20

Performance since inception – Class B

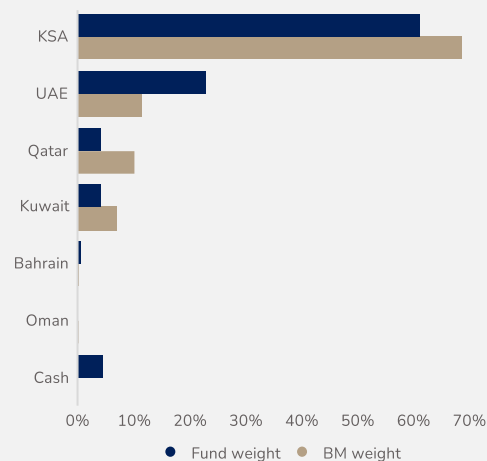


Trailing returns – Class B

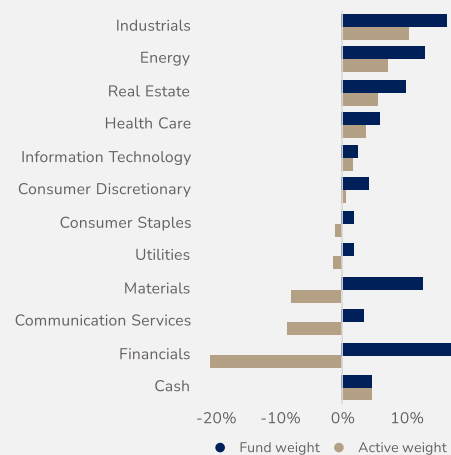
	Fund	BM	Variance
2022 YTD	21.36%	7.52%	13.84%
1-Month	3.30%	1.75%	1.55%
3-Month	-0.03%	-3.75%	3.72%
1-Year	32.56%	9.59%	22.97%
3-Year	25.69%	18.17%	7.52%
5-Year	18.09%	14.12%	3.97%
10-Year	14.40%	8.80%	5.60%
Inception	12.55%	5.47%	7.08%

Periods greater than 1-year annualized

Country allocation



Sector allocation



Risk measures – Class B

	3-year	5-year	10-year
Std dev (fund)*	16.71%	14.95%	16.41%
Std dev (benchmark)*	18.26%	16.03%	16.78%
Beta	0.87	0.88	0.92
Alpha*	7.52%	3.97%	5.60%
Tracking Error	5.77%	5.27%	5.54%
Information Ratio	1.30	0.75	1.01
Sharpe Ratio	1.49	1.11	0.79

**Annualized*

Jadwa GCC Equity Fund

Monthly Fund Fact Sheet – 31 August 2022



Monthly returns - Class A

Class A		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Period
2022	Fund	6.06	8.48	5.20	5.88	-4.96	-7.91	5.22	3.37	--	--	--	--	22.01
	Benchmark	6.13	4.66	5.08	3.38	-7.43	-10.96	6.24	1.75	--	--	--	--	7.52
2021	Fund	0.28	1.59	5.26	4.93	3.69	2.89	-0.14	4.28	2.06	5.60	-2.22	3.92	36.90
	Benchmark	1.39	5.23	7.87	4.67	2.14	3.21	1.73	3.10	1.80	1.82	-5.76	4.35	35.77
2020	Fund	--	--	--	--	--	--	--	--	--	--	--	-0.05*	-0.05
	Benchmark	--	--	--	--	--	--	--	--	--	--	--	-0.41*	-0.41

* Partial month

Jadwa GCC 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	5.99	8.42	5.13	5.81	-5.02	-7.97	5.15	3.30	--	--	--	--	21.36
	Benchmark	6.13	4.66	5.08	3.38	-7.43	-10.96	6.24	1.75	--	--	--	--	7.52
2021	Fund	0.21	1.53	5.18	4.86	3.62	2.83	-0.21	4.21	2.00	5.53	-2.28	3.84	35.81
	Benchmark	1.39	5.23	7.87	4.67	2.14	3.21	1.73	3.10	1.80	1.82	-5.76	4.35	35.77
2020	Fund	0.04	-6.28	-13.23	9.19	1.88	3.47	3.16	5.92	4.05	-2.84	9.30	1.30	14.52
	Benchmark	-0.49	-7.53	-13.57	9.72	1.97	1.87	2.69	6.26	3.59	-3.30	9.12	0.82	9.00
2019	Fund	6.11	0.09	3.23	5.49	-5.30	3.76	4.02	-4.88	-0.24	-1.76	0.36	7.04	18.38
	Benchmark	7.03	-0.72	4.00	4.80	-6.10	2.91	1.55	-6.46	0.66	-3.56	1.05	5.77	10.29
2018	Fund	6.04	-2.10	4.61	1.87	-0.87	0.73	1.00	-3.03	0.93	0.39	-1.85	0.12	7.71
	Benchmark	4.62	-2.18	5.71	3.58	0.14	0.67	1.77	-2.45	0.27	-0.21	-2.46	1.02	10.59
2017	Fund	1.75	-0.18	-0.33	-0.14	-2.64	2.81	0.06	-0.80	0.23	-4.93	-0.77	0.94	-4.14
	Benchmark	1.30	-1.04	0.55	0.17	-1.55	3.89	-1.44	1.39	-0.11	-3.21	-0.70	3.94	2.98
2016	Fund	-10.54	2.52	3.51	5.56	-3.55	1.10	-0.68	-3.45	-4.79	1.21	10.61	5.71	5.57
	Benchmark	-11.19	4.86	3.57	8.13	-3.71	1.49	-0.86	-1.23	-5.31	2.31	11.10	3.36	11.03
2015	Fund	5.81	3.06	-1.72	12.55	2.65	-1.83	-0.40	-15.01	-0.11	-2.27	-0.75	-0.38	-0.68
	Benchmark	3.64	4.57	-5.71	12.18	-1.47	-4.05	0.02	-15.18	-1.28	-2.41	0.08	-3.82	-14.73
2014	Fund	2.21	6.05	5.64	3.76	3.68	-5.43	10.67	7.22	-1.70	-8.36	-12.51	-0.62	8.29
	Benchmark	2.22	4.26	4.50	3.12	3.14	-5.59	8.21	6.85	-1.35	-7.28	-13.32	-5.07	-2.69
2013	Fund	5.18	0.26	6.92	3.13	3.60	0.65	8.93	-1.45	2.89	0.08	3.93	5.10	46.40
	Benchmark	4.62	-0.84	2.25	2.92	2.28	-1.22	6.58	-1.29	2.93	1.11	3.92	1.96	27.95
2012	Fund	1.12	10.44	7.52	0.61	-5.80	-1.64	2.57	3.65	-3.27	0.68	-2.43	5.46	19.24
	Benchmark	1.98	7.70	7.06	-1.58	-6.19	-2.71	2.03	3.51	-1.52	-0.32	-2.32	2.92	10.08
2011	Fund	-3.49	-5.57	8.24	3.86	-1.74	-0.07	-1.21	-4.71	1.79	1.12	-2.85	6.38	0.75
	Benchmark	-3.37	-5.64	7.44	4.17	-1.12	-1.69	-2.30	-4.25	0.78	1.24	-1.28	3.96	-2.82
2010	Fund	-0.53	4.77	7.63	1.37	-7.83	-2.34	5.56	-1.54	5.23	1.69	0.52	4.66	19.76
	Benchmark	-0.91	6.52	6.83	0.36	-9.16	-1.69	4.68	-1.47	5.41	1.24	0.20	4.56	16.54

Jadwa GCC 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	-1.28	-6.27	5.15	13.76	10.65	-2.75	3.28	2.86	6.25	-2.34	0.37	-1.67	29.56
	Benchmark	-6.96	-9.09	9.97	16.78	12.12	-2.59	2.77	2.98	5.40	-2.32	-2.20	-2.33	23.48
2008	Fund	-9.50	6.56	-8.29	12.37	-0.33	1.63	-1.95	-4.68	-13.68	-24.43	-4.92	2.57	-40.15
	Benchmark	-8.03	6.49	-4.98	5.15	-2.18	1.34	-6.53	-2.78	-14.55	-26.89	-14.07	-5.34	-55.20
2007	Fund	--	--	--	--	--	--	4.11	3.81	-2.98	8.59	5.65	16.87	40.59
	Benchmark	--	--	--	--	--	--	5.14	6.26	-2.02	7.23	4.83	12.21	38.06

Jadwa GCC 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	6.09	8.51	5.23	5.91	-4.93	-7.88	5.25	3.40	--	--	--	--	22.26
	Benchmark	6.13	4.66	5.08	3.38	-7.43	-10.96	6.24	1.75	--	--	--	--	7.52
2021	Fund	-2.17	1.62	5.28	4.96	3.72	2.92	-0.11	4.31	2.09	5.63	-2.19	3.94	33.94
	Benchmark	-1.52	5.23	7.87	4.67	2.14	3.21	1.73	3.10	1.80	1.82	-5.76	4.35	31.86
2020	Fund	0.13	-1.12	--	--	--	--	--	--	--	--	--	--	-0.99
	Benchmark	-0.49	-1.53	--	--	--	--	--	--	--	--	--	--	-2.01
2019	Fund	--	--	--	--	--	--	--	--	--	--	--	1.31*	1.31
	Benchmark	--	--	--	--	--	--	--	--	--	--	--	-0.39*	-0.39

* Partial month