

# FALCOM SAR MURABAHA FUND

June 30, 2016

<b>MINIMUM ENTRY AMOUNT</b> SAR 5,000	<b>FUND CLASS</b> STEADY GROWTH & CAPITAL PRESERVATION	<b>SHARIAH COMPLIANT</b> ✓	<b>FUND CATEGORY</b> MONEY MARKETS	<b>CURRENCY</b> SAUDI RIYAL	<b>GEOGRAPHY</b> LOCAL
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## FUND OBJECTIVES

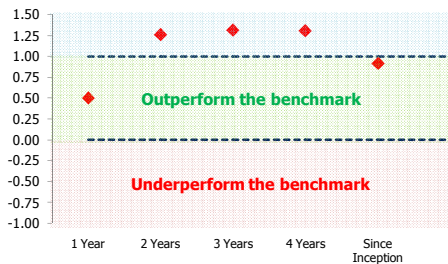
To provide current income and liquidity consistent with short-term money market rates and to preserve the value of unit holder's investments. The Fund provides investors with a Shariah Compliant investment solution that generates competitive market returns from short-term Murabaha investments with a high degree of capital preservation, superior liquidity and no foreign exchange risk.

## FUND FACTS

<b>Fund Currency</b>	Saudi Riyal
<b>Inception Date</b>	29-Aug-07
<b>Type of Fund</b>	Shariah Compliant
<b>Management Fee (p.a.)</b>	0.50% (of N.A.V.)
<b>Participation Fees</b>	None
<b>Participation Day</b>	Each business day
<b>Redemption Day</b>	Each business day
<b>Valuation Day</b>	Each business day
<b>Minimum Participation</b>	SAR 5,000
<b>Minimum Balance</b>	SAR 2,000
<b>Minimum Additional Participation</b>	SAR 2,000
<b>Inception Price</b>	SAR 1.00
<b>Current Price</b>	SAR 1.152096
<b>Fund Net Asset Value</b>	SAR 498,127,557.46
<b>Fund Benchmark</b>	SIBID 3 Month
<b>Fund Manager</b>	FALCOM Financial Services

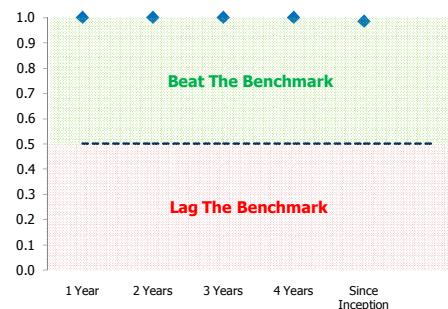
## MANAGER PERFORMANCE

### INFORMATION RATIO



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.

### BATTING AVERAGE



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

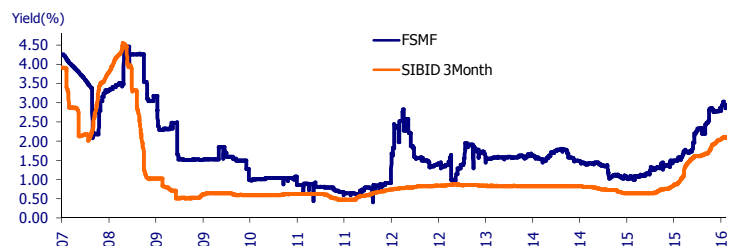
## PERFORMANCE

Short Term	1 Month	3 Months	6 Months	9 Months
Fund NAV	0.24%	0.69%	1.23%	1.60%
Fund Yield	2.80000%	2.47000%	1.71000%	1.38000%
SIBID 3Month	2.02409%	1.67833%	1.42375%	0.77000%

Calendar Return	2016YTD	2015	2014	Since Inception
Fund NAV	1.23%	1.25%	1.55%	15.21%
Fund Yield	2.85000%	1.71000%	1.03000%	5.52000%
SIBID 3Month	2.07045%	1.43250%	0.73250%	3.96000%

	1 Year		2 Years		3 Years		Since Inception	
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Cumulative Return	1.94%	224.72%	3.24%	158.69%	4.91%	159.37%	15.21%	-39.76%
Standard Deviation	1.93%	223.20%	3.22%	158.19%	4.90%	159.02%	15.19%	66.31%
Sharpe Ratio	-0.03	1.00	0.38	0.99	0.59	0.99	0.87	-0.63
Treynor Ratio	-	222.72%	-	156.69%	-	157.37%	-	-41.76%

## PERFORMANCE FUND YIELD VS BENCHMARK

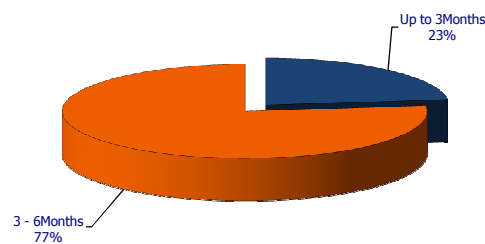


## STATISTICAL ANALYSIS

VERSUS BENCHMARK	1 Year	2 Years	3 Years	4 Years	Since Inception
Alpha	2.02%	1.59%	1.61%	1.55%	1.62%
Beta					
R-Squared	1.72%	0.04%	0.01%	0.05%	0.00%
Information Ratio	0.50	1.26	1.32	1.31	0.91
Excess Return	1.08%	3.20%	4.91%	6.34%	15.21%
Batting Average	100.00%	100.00%	100.00%	100.00%	98.55%

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

## MATURITY PROFILE



For more information please call 8004298888 or visit the Website: [www.falcom.com.sa](http://www.falcom.com.sa)

CMA License # : 0620-37 dated 29/04/1427 AH

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