

# Diversified SAR Trade Fund

Fact Sheet | Ending March 31, 2022



## FUND OBJECTIVES

Provide liquidity and enhanced capital appreciation.

## FUND FACTS

<b>Start Date</b>	Oct-2003
<b>Unit Price Upon Offering</b>	1
<b>Fund Assets</b>	SAR 19204.26 Million
<b>Fund Type</b>	Open Ended
<b>Currency</b>	Saudi Riyal
<b>Risk Level</b>	Low - Medium Risk
<b>Benchmark</b>	80% 30d Rolling Avg 1M SAR Interbank (SAIBID)+ 20% 5Yr SAR Bid Sawp rate
<b>Number of Distributions</b>	
<b>Percentage of Fees for the Management Funds Invested in</b>	
<b>Sub Manager</b>	N/A
<b>Weighted Average Maturity</b>	N/A

## MULTIPLE STATISTICS

<b>Price at The End of The Quarter</b>	1.39
<b>Change in Unit Price Compared to Last Quarter</b>	0.00
<b>Dual Unit Price</b>	N/A
<b>Total Units</b>	13,821,642,785.04
<b>Total Net Assets</b>	SAR 19203.79 Million
<b>P/E Ratio</b>	N/A
<b>Total Expense Ratio</b>	0.80%
<b>Borrowing Ratio</b>	0.00%
<b>Dealing Expenses</b>	0
<b>Fund Manager</b>	105,011,620.99
<b>Investments in the Fund</b>	0.55%
<b>Profit Distribution Ratio</b>	N/A
<b>Profit Distribution Amount</b>	N/A
<b>Fund Owner Ship</b>	100%
<b>Usufruct Right</b>	0.00

## INFORMATION

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 \*The top 10 holdings and the allocations are shown as of the beginning of the quarter.  
 \*\* The management fee is subject to discounts based on the fund manager's discretion. For more information about the management fee, please refer to the fund's financial statement.

## PERFORMANCE

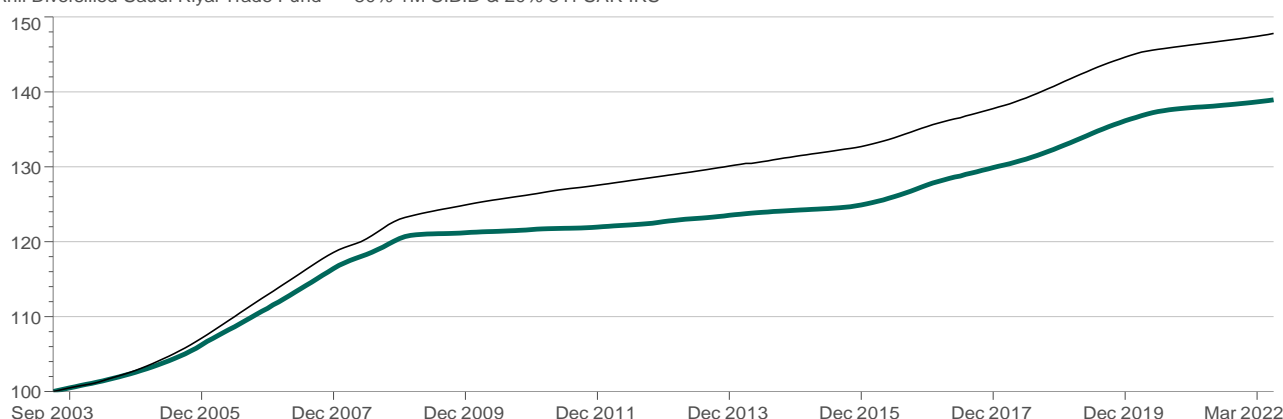
not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months
Fund	0.08%	0.20%	0.37%	0.52%
Benchmark	0.10%	0.26%	0.48%	0.67%
Variance	-0.02%	-0.06%	-0.11%	-0.15%

Calendar Returns	YTD	2021	2020	2019	Since Inception
Fund	0.20%	0.55%	1.29%	2.66%	1.79%
Benchmark	0.26%	0.79%	1.13%	2.53%	2.13%
Variance	-0.06%	-0.24%	0.16%	0.13%	-0.34%

Annualized Return	1 Year	3 Years	5 Years
Fund	0.66%	1.34%	1.62%
Benchmark	0.86%	1.33%	1.67%
Variance	-0.20%	0.01%	-0.05%

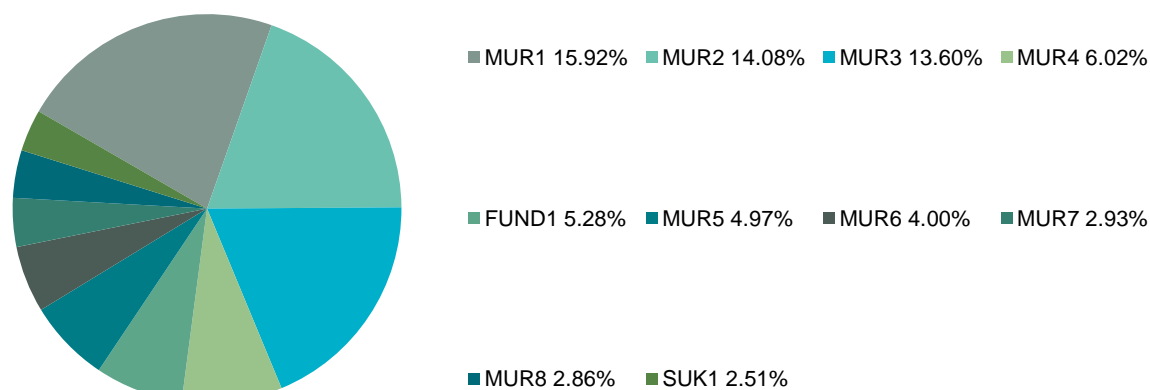
Manager Performance  
 October 2003 - March 2022 (Single Computation)  
 — AlAhl Diversified Saudi Riyal Trade Fund — 80% 1M SIBID & 20% 5Yr SAR IRS



## STATISTICAL ANALYSIS

Versus Benchmark	3 Months	1 Year	3 Years	5 Years
Alpha	0.02%	-0.07%	-0.26%	-0.08%
Beta	0.7	0.84	1.2	1.01
Information Ratio	-6.95	-17.84	0.08	-0.82
Tracking Error	0.01%	0.01%	0.08%	0.07%
Standard Deviation	0.02%	0.04%	0.25%	0.23%
Sharpe Ratio	4.04	11.67	1.83	1.25

## Top 10\*



## Asset Class Allocation\*

