



OBJECTIVE

Achieve medium to long term capital appreciation by tracking the performance of MSCI's Saudi Multi Factor Index, which complies with the Al Rajhi Capital Shariah Board guidelines.

PERFORMANCE (TABLE)

Track Record	1 Year	3 Years	5 Years	10 Years	Since Inception
Positive Performance (Months)	7.00	27.00	-	-	38.00
Outperformance Against	-	-	-	-	-
Short-term Return (%)	1 Month	3	6	QTD	YTD
Fund	6.91	10.82	15.57	10.82	15.57
Benchmark	6.50	9.83	14.23	9.83	14.23
Calendar Returns (%)	2018	2019	2020	2021	2022
Fund	-	3.87	9.79	35.44	-5.42
Benchmark	-	-	3.59	33.33	-6.33
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	8.65	74.81	-	-	68.83
Benchmark	7.09	68.11	-	-	-
Annualized Returns (%p.a.)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	8.65	20.46	-	-	12.35
Benchmark	7.09	18.90	-	-	-

FEATURES

Fund Type	Open Ended Equity Fund
Fund Domicile	Saudi Arabia
Risk Level	High
Inception Date	January 2019
Inception Price	SAR 10 Per Unit
Fund Currency	Saudi Riyal
Benchmark	MSCI Saudi
Subscription Fee	Nil
Management Fee	1.00% Annually
Performance Fee	Nil
Minimum Subscription	SAR 2,000
Minimum Additional Subscription	SAR 1,000
Minimum Redemption	SAR 1,000
Valuation Frequency & Days	Bi-weekly – Monday & Wednesday
Cut-Off Time & Day	Before 5 PM - Prior to Valuation Day
Announcement & Payment Day	Following the Valuation Day
Trade Execution	T + 2 (Third Business Day)
Fund Manager	Al Rajhi Capital
Custodian	AlBilad Investment Company clientservices@albilad-capital.com

LATEST AWARDS AND RANKINGS (AS AT 30 June 2023)



PRICE INFORMATION (End of June 2023)

Net Asset Value Per Unit	SAR	16.8829	▲
Change (MoM)	SAR	1.0905	6.91 %
Total Fund Units		3,047,009	
Total Net Assets	SAR	51,442,340.11	

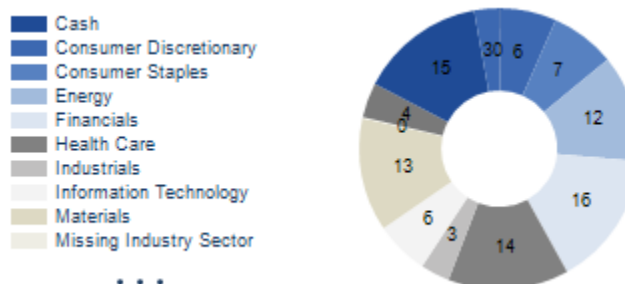
PERFORMANCE (CHART)



TOP 5 HOLDINGS

	% Fund Cur.Month
Bank AlJazira	10.37
Saudi Arabian Oil Co.	10.33
Saudi Telecom	7.33
Etihad Etisalat Co	7.19
Dr. Sulaiman Al Habib Medical Services Group	6.90

SECTOR BREAKDOWN (%TOTAL NET ASSETS)



STATISTICAL ANALYSIS

Performance (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Returns (%)	1.56	1.56	-	-	12.35
Alpha (%)	1.31	1.18	-	-	2.85
Risk (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Maximum Drawdown (%)	-14.83	-25.49	-	-	-25.49
Standard Deviation (%)	19.00	18.70	-	-	19.21
Downside Risk (SSD) (%)	13.91	15.12	-	-	14.94
MARKET SENSITIVITY (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Beta	1.03	1.01	-	-	0.97
REWARD TO RISK (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Sharpe Ratio	0.53	1.10	-	-	0.72
Information Ratio	1.67	1.14	-	-	0.96
Tracking Error	-	-	-	-	-

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