

Al Rajhi Multi Asset Conservative Fund



Month Ending June 2023

OBJECTIVE

Achieve long term capital appreciation commensurate with the stated risk level, by investing in select Shariah compliant Equity Funds, Money Market Funds, Fixed Income Funds and REIT funds.

PERFORMANCE (TABLE)

Track Record	1 Year	3 Years	5 Years	10 Years	Since Inception
Positive Performance (Months)	10.00	30.00	45.00	87.00	101.00
Outperformance Against	5.00	19.00	30.00	59.00	78.00
Short-term Return (%)	1 Month	3	6	QTD	YTD
Fund	1.00	2.00	4.23	2.00	4.23
Benchmark	1.13	2.31	4.55	2.31	4.55
Calendar Returns (%)	2018	2019	2020	2021	2022
Fund	1.94	5.44	3.84	5.06	0.89
Benchmark	2.79	5.10	3.82	4.80	0.92
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	5.02	14.77	21.00	33.11	38.89
Benchmark	6.18	14.57	21.02	36.11	39.75
Annualized Returns (%p.a.)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	5.02	4.70	3.89	2.90	2.78
Benchmark	6.18	4.64	3.89	3.13	2.83

FEATURES

Fund Type	Open Ended Fund of Funds
Fund Domicile	Saudi Arabia
Risk Level	Low
Inception Date	July 2011
Inception Price	SAR 375 Per Unit
Fund Currency	Saudi Riyal
Benchmark	Composite Index
Subscription Fee	1.00%
Management Fee	Nil
Performance Fee	Nil
Minimum Subscription	SAR 7,500
Minimum Additional Subscription	SAR 3,750
Minimum Redemption	SAR 3,750
Valuation Frequency & Days	Bi-weekly – Monday & Wednesday
Cut-Off Time & Day	Before 5 PM - Sunday to Tuesday
Announcement & Payment Day	Tuesday & Thursday
Trade Execution	T + 2 (Third Business Day)
Fund Manager	Al Rajhi Capital
Custodian	AlBilad Investment Company clientservices@albilad-capital.com

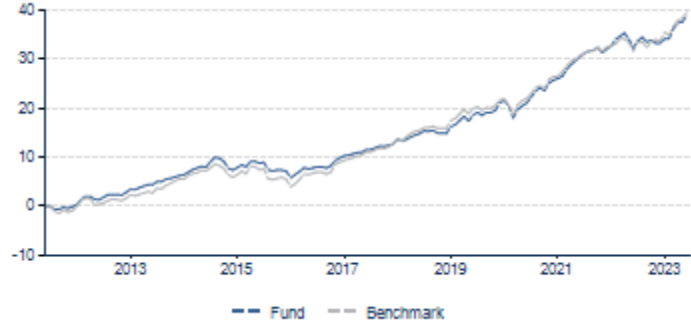
LATEST AWARDS AND RANKINGS (AS AT 30 June 2023)



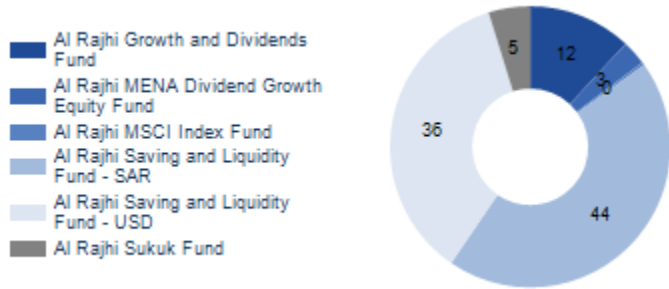
PRICE INFORMATION (End of June 2023)

Net Asset Value Per Unit	SAR	520.8466	▲
Change (MoM)	SAR	5.1533	1.00 %
Total Fund Units		187,415	
Total Net Assets	SAR	97,614,487.61	

PERFORMANCE (CHART)



ALLOCATION BREAKDOWN (%Total Net Assets)



ASSET ALLOCATION

	%Fund Cur.Month
Al Rajhi Saving and Liquidity Fund - SAR	44.43
Al Rajhi Saving and Liquidity Fund - USD	35.66
Al Rajhi Growth and Dividends Fund	11.93
Al Rajhi Sukuk Fund	4.80
Al Rajhi MENA Dividend Growth Equity Fund	2.83
Al Rajhi MSCI Index Fund	0.35

STATISTICAL ANALYSIS

Performance (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Returns (%)	-1.17	0.06	-	-0.23	-0.05
Alpha (%)	0.51	0.75	0.26	0.15	0.38
Risk (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Maximum Drawdown (%)	-0.91	-2.26	-2.95	-3.78	-3.78
Standard Deviation (%)	2.21	2.20	2.40	2.10	2.00
Downside Risk (SSD) (%)	1.59	1.76	1.92	1.65	1.56
MARKET SENSITIVITY (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Beta	0.73	0.85	0.93	0.88	0.85
REWARD TO RISK (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Sharpe Ratio	2.22	2.09	1.59	1.37	1.39
Information Ratio	-0.79	0.05	-	-0.28	-0.07
Tracking Error	1.47	1.16	0.96	0.82	0.83

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