

Al Rajhi Saving and Liquidity Fund - USD

Month Ending June 2023



OBJECTIVE

Achieve steady capital appreciation by generating reasonable returns and provide liquidity thereon through direct/indirect investment in Shariah compliant short-term trading instruments denominated in US \$.

PERFORMANCE (TABLE)

| Track Record | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
|-------------------------------|---------|---------|---------|----------|-----------------|
| Positive Performance (Months) | 12.00 | 36.00 | 60.00 | 120.00 | 391.00 |
| Outperformance Against | - | 20.00 | 37.00 | 87.00 | 306.00 |
| Short-term Return (%) | 1 Month | 3 | 6 | QTD | YTD |
| Fund | 0.36 | 1.07 | 2.08 | 1.07 | 2.08 |
| Benchmark | 0.42 | 1.28 | 2.45 | 1.28 | 2.45 |
| Calendar Returns (%) | 2018 | 2019 | 2020 | 2021 | 2022 |
| Fund | 2.11 | 2.52 | 1.40 | 0.72 | 1.70 |
| Benchmark | 2.39 | 2.32 | 0.61 | 0.16 | 2.44 |
| Cumulative Returns (%) | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
| Fund | 3.31 | 5.07 | 10.00 | 17.50 | 143.52 |
| Benchmark | 4.35 | 5.25 | 9.60 | 13.70 | 104.47 |
| Annualized Returns (%p.a.) | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
| Fund | 3.31 | 1.66 | 1.92 | 1.63 | 2.78 |
| Benchmark | 4.35 | 1.72 | 1.85 | 1.29 | 2.22 |

FEATURES

| | |
|---------------------------------|--|
| Fund Type | Open Ended Money Market Fund |
| Fund Domicile | Saudi Arabia |
| Risk Level | Low |
| Inception Date | December 1990 |
| Inception Price | USD 1000 Per Unit |
| Fund Currency | US Dollar |
| Benchmark | Term SOFR 1M |
| Subscription Fee | Nil |
| Management Fee | 16.00% Annually |
| Performance Fee | Nil |
| Minimum Subscription | USD 250 |
| Minimum Additional Subscription | USD 100 |
| Minimum Redemption | USD 100 |
| Valuation Frequency & Days | Daily - Sunday to Thursday |
| 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 |

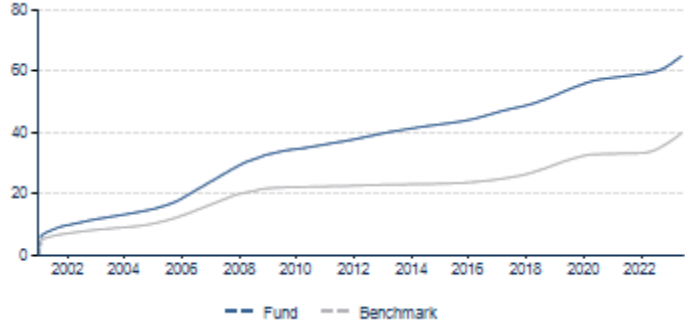
LATEST AWARDS AND RANKINGS (AS AT 30 June 2023)



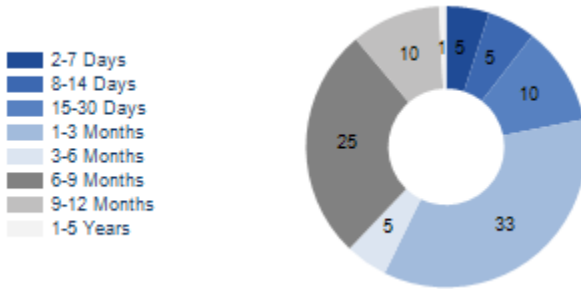
PRICE INFORMATION (End of June 2023)

| | | | |
|--------------------------|----|----------------|--------|
| Net Asset Value Per Unit | \$ | 2,435.1862 | ▲ |
| Change (MoM) | \$ | 8.6949 | 0.36 % |
| Total Fund Units | | 87,193 | |
| Total Net Assets | \$ | 212,331,096.56 | |

PERFORMANCE (CHART)



MATURITY BREAKDOWN (%Total Net Assets)



STATISTICAL ANALYSIS

| Performance (Annualized) | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
|---------------------------------|--------|---------|---------|----------|-----------------|
| Excess Returns (%) | -1.04 | -0.06 | 0.07 | 0.33 | 0.55 |
| Alpha (%) | -1.83 | 0.55 | 0.74 | 0.85 | 0.92 |
| Risk (Annualized) | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
| Maximum Drawdown (%) | - | - | - | - | - |
| Standard Deviation (%) | 0.30 | 0.37 | 0.31 | 0.25 | 0.46 |
| Downside Risk (SSD) (%) | 0.23 | 0.19 | 0.20 | 0.14 | 0.29 |
| MARKET SENSITIVITY (Annualized) | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
| Beta | 1.20 | 0.64 | 0.64 | 0.59 | 0.83 |
| REWARD TO RISK (Annualized) | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
| Sharpe Ratio | 10.92 | 4.38 | 6.12 | 6.50 | 5.97 |
| Information Ratio | -7.62 | -0.26 | 0.36 | 1.80 | 2.66 |
| Tracking Error | 0.14 | 0.23 | 0.20 | 0.18 | 0.20 |

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