

# Al Rajhi Saudi Equity Fund

Month Ending December 2020



## OBJECTIVE

Achieve long term capital appreciation by investing in shares of Shariah compliant companies listed on the Saudi Stock Exchange (Tadawul). The fund also provides liquidity to the investors.

## PERFORMANCE (TABLE)

Track Record	1 Year	3 Years	5 Years	10 Years	Since Inception
Positive Performance (Months)	8.00	22.00	36.00	69.00	188.00
Outperformance Against Benchmark (Months)	9.00	20.00	32.00	65.00	171.00
Short-term Return (%)	1 Month	3 Months	6 Months	QTD	YTD
Fund	0.29	9.44	28.66	9.44	19.41
Benchmark	0.22	6.00	21.88	6.00	11.93
Calendar Returns (%)	2015	2016	2017	2018	2019
Fund	-12.78	8.21	2.75	11.44	10.46
Benchmark	-14.98	10.56	3.89	11.37	12.35
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	19.41	46.98	63.42	112.57	487.44
Benchmark	11.93	40.06	60.88	93.11	511.08
Annualized Returns (%p.a.)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	19.41	13.70	10.32	7.83	6.43
Benchmark	11.93	11.88	9.98	6.80	6.58

## FEATURES

Fund Type	Open Ended Equity Fund
Fund Domicile	Saudi Arabia
Risk Level	High
Inception Date	July 1992
Inception Price	SAR 100 Per Unit
Fund Currency	Saudi Riyal
Benchmark	S&P Saudi Shariah Index
Subscription Fee	2.00%
Management Fee	1.75% Annually
Performance Fee	Nil
Minimum Subscription	SAR 5,000
Minimum Additional Subscription	SAR 2,000
Minimum Redemption	SAR 2,000
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

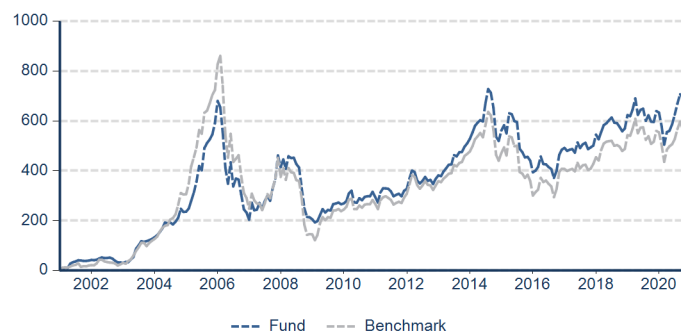
## LATEST AWARDS AND RANKINGS (AS AT 31 December 2020)



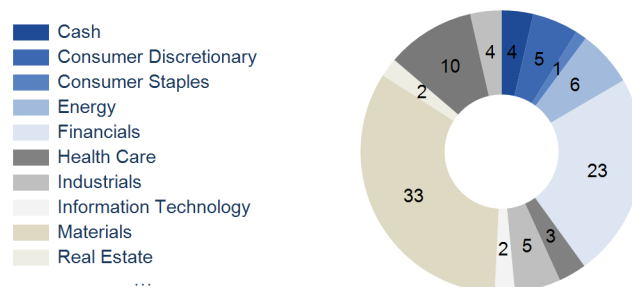
## PRICE INFORMATION (End of December 2020)

Net Asset Value Per Unit	SAR	587.3733	▲
Change (MoM)	SAR	1.7249	0.29 %
Total Fund Units		542,863	
Total Net Assets	SAR	318,863,466.88	

## PERFORMANCE (CHART)



## SECTOR BREAKDOWN (%TOTAL NET ASSETS)



## STATISTICAL ANALYSIS

Performance (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Returns (%)	7.47	1.81	0.34	1.03	-0.15
Alpha (%)	7.30	2.44	1.57	1.55	1.13
Risk (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Maximum Drawdown (%)	-18.29	-23.53	-23.53	-43.10	-62.47
Standard Deviation (%)	20.87	16.80	16.75	17.51	20.31
Downside Risk (SSD) (%)	16.10	12.55	11.99	12.78	14.24
MARKET SENSITIVITY (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Beta	0.95	0.93	0.86	0.90	0.80
REWARD TO RISK (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Sharpe Ratio	0.96	0.85	0.67	0.52	0.41
Information Ratio	1.46	0.35	-0.01	0.16	-0.06
Tracking Error	4.60	4.29	5.09	4.38	10.47

## DISCLAIMER

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## CONTACT DETAILS

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