

Al Rajhi Multi Asset Conservative Fund

Month Ending June 2021



OBJECTIVE

Achieve capital appreciation commensurate with the stated risk level by investing in the equities and the commodity funds.

PERFORMANCE (TABLE)

Track Record	1 Year	3 Years	5 Years	10 Years	Since Inception
Positive Performance (Months)	11.00	26.00	46.00	-	82.00
Outperformance Against Benchmark (Months)	8.00	19.00	29.00	-	67.00
Short-term Return (%)	1 Month	3 Months	6 Months	QTD	YTD
Fund	0.64	2.09	3.80	2.09	3.80
Benchmark	0.59	1.65	3.41	1.65	3.41
Calendar Returns (%)	2016	2017	2018	2019	2020
Fund	2.52	2.56	1.94	5.44	3.84
Benchmark	3.34	3.39	2.79	5.10	3.82
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	7.83	13.68	21.11	-	30.49
Benchmark	7.14	13.18	22.46	-	30.69
Annualized Returns (%p.a.)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	7.83	4.37	3.90	-	2.70
Benchmark	7.14	4.21	4.14	-	2.71

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

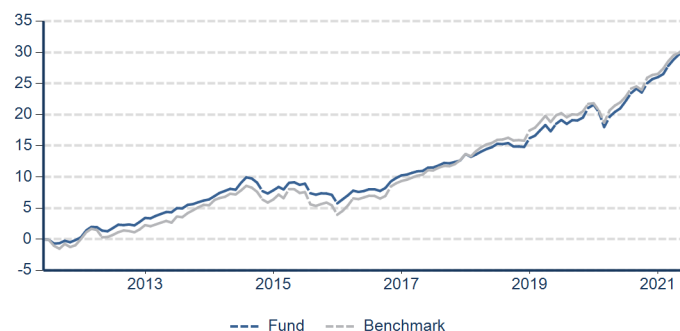
LATEST AWARDS AND RANKINGS (AS AT 30 June 2021)



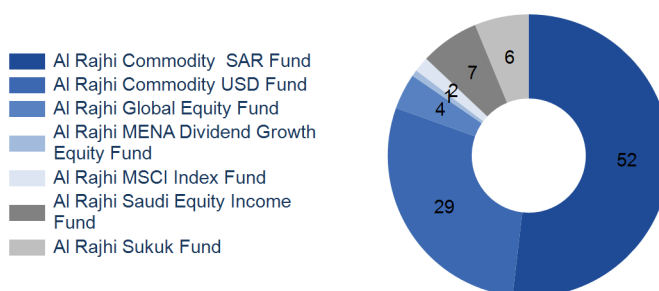
PRICE INFORMATION (End of June 2021)

Net Asset Value Per Unit	SAR	489.3331	▲
Change (MoM)	SAR	3.1189	0.64 %
Total Fund Units		144,366	
Total Net Assets	SAR	70,643,072.41	

PERFORMANCE (CHART)



ALLOCATION BREAKDOWN (%Total Net Assets)



ASSET ALLOCATION

	%Fund Cur.Month
Al Rajhi Commodity SAR Fund	51.83
Al Rajhi Commodity USD Fund	28.64
Al Rajhi Saudi Equity Income Fund	6.76
Al Rajhi Sukuk Fund	6.21
Al Rajhi Global Equity Fund	4.09
Al Rajhi MSCI Index Fund	1.74
Al Rajhi MENA Dividend Growth Equity Fund	0.73

STATISTICAL ANALYSIS

Performance (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Returns (%)	0.69	0.15	-0.23	-	-0.02
Alpha (%)	1.94	0.16	-0.04	-	0.39
Risk (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Maximum Drawdown (%)	-0.50	-2.95	-2.95	-	-3.78
Standard Deviation (%)	1.52	2.42	1.99	-	1.92
Downside Risk (SSD) (%)	1.23	1.97	1.57	1.49	1.49
MARKET SENSITIVITY (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Beta	0.82	1.00	0.96	-	0.85
REWARD TO RISK (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Sharpe Ratio	4.99	1.77	1.93	-	1.41
Information Ratio	0.92	0.25	-0.38	-	-0.03
Tracking Error	0.73	0.61	0.59	0.70	0.70

DISCLAIMER

Al Rajhi Capital is an Authorized Person under the APR with license number37-07068 granted by the CMA. Past performance is neither an indication nor a guarantee of future returns. The value of units and income from them can go up or down; investors may receive less than what they have originally invested. Additionally, fees charged on funds and currency exchange rates may have additional adverse effects. Investors should consider their individual and financial situation prior to entering into a specific product/fund and should seek advice from investment and legal professionals. Detailed and specific information related to the product is provided in the terms and conditions applicable to the fund which should be read and understood prior to entering into it.

CONTACT DETAILS

Al Rajhi Capital Head Office,
King Fahad Road, P. O. Box 5561,
Riyadh 11432,
Kingdom of Saudi Arabia.
Tel.: 920005856
Email: customerservice@alrajhi-capital.com URL: www.alrajhi-capital.com

