



## OBJECTIVE

Achieve long term capital appreciation by investing in shares of Shariah compliant companies listed on international stock exchanges, across the world.

## PRICE INFORMATION (End of June 2023)

Net Asset Value Per Unit	\$	341.7861	▲
Change (MoM)	\$	14.7380	4.51 %
Total Fund Units		39,841	
Total Net Assets	\$	13,616,960.91	

## PERFORMANCE (TABLE)

Track Record	1 Year	3 Years	5 Years	10 Years	Since Inception
Positive Performance (Months)	8.00	21.00	38.00	76.00	207.00
Outperformance Against	5.00	13.00	17.00	38.00	122.00
Short-term Return (%)	1 Month	3	6	QTD	YTD
Fund	4.51	6.10	15.27	6.10	15.27
Benchmark	4.89	7.63	18.52	7.63	18.52
Calendar Returns (%)	2018	2019	2020	2021	2022
Fund	-9.63	26.44	17.03	23.14	-31.08
Benchmark	-6.77	30.57	28.19	19.67	-23.96
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	13.29	16.66	30.71	84.03	241.79
Benchmark	19.73	35.87	64.73	176.78	830.24
Annualized Returns (%p.a.)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	13.29	5.27	5.50	6.29	4.67
Benchmark	19.73	10.76	10.50	10.72	8.64

## PERFORMANCE (CHART)



## STATISTICAL ANALYSIS

Performance (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Returns (%)	-6.43	-5.49	-5.00	-4.43	-3.97
Alpha (%)	-6.34	-5.11	-4.51	-3.90	-2.38
Risk (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Maximum Drawdown (%)	-16.17	-35.28	-35.28	-35.28	-52.93
Standard Deviation (%)	20.77	18.98	18.53	14.85	15.40
Downside Risk (SSD) (%)	15.52	14.41	14.25	11.29	12.09
MARKET SENSITIVITY (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Beta	1.06	1.03	1.00	0.99	0.85
REWARD TO RISK (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Sharpe Ratio	0.71	0.37	0.38	0.49	0.38
Information Ratio	-1.19	-1.07	-1.20	-1.32	-0.53
Tracking Error	4.64	4.65	3.82	3.11	7.25

## FEATURES

Fund Type	Open Ended Equity Fund
Fund Domicile	Saudi Arabia
Risk Level	High
Inception Date	July 1996
Inception Price	USD 100 Per Unit
Fund Currency	US Dollar
Benchmark	Dow Jones Islamic Market TR Index
Subscription Fee	2.00%
Management Fee	1.50% Annually
Performance Fee	Nil
Minimum Subscription	USD 2,000
Minimum Additional Subscription	USD 1,000
Minimum Redemption	USD 1,000
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)



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