



Al Rajhi Multi Asset Balanced Fund Q1 2020

Fund Manager's Quaterly Disclosures

Fund	Al Rajhi Multi Asset Balanced Fund	Fund Manager's Investments	to Fund Net Assets on 31-03-2020 (SAR 0.00)
			0.00%
Fund Benchmark	SAIBOR 3 Months75%.Dow Jones Islamic Market 12.50%-S&P GCC Shariah Composite Index2.50%-S&P Saudi Shariah Index10%	Total Fees & Charges	to Net Average Assets
			0.02%
Inception Date	November 1998	Dealing Expenses	to Net Average Assets (SAR 1,308.19)
			0.001%
Borrowing	Nil	Profit Distributed	Nil

Top Ten Holdings				
Serial No.	Investment / Security Name			% of AUM
1	Al Rajhi Commodity SAR Fund			43.10 %
2	Al Rajhi Commodity USD Fund			16.50 %
3	Al Rajhi Global Equity Fund			11.70 %
4	Al Rajhi Sukuk Fund			10.90 %
5	Al Rajhi Saudi Equity Fund			2.80 %
6	Al Rajhi MSCI Saudi Multi Factor Index Fund			2.70 %
7	Al Rajhi Saudi Equity Income Fund			2.40 %
8	Jadwa REIT Saudi Fund			2.20 %
9	Derayah REIT Fund			2.10 %
10	Al Rajhi GCC Equity Fund			1.60 %

Fund Performance					
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	-1.05	6.61	8.60	24.02	148.19
Benchmark	-1.22	9.07	12.60	-1.51	78.95

Statistical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Standard Deviation (%)	5.27	3.53	3.38	3.10	4.11
Sharpe Ratio	-0.18	0.62	0.50	0.71	1.06