



Al Rajhi Multi Asset Growth Fund Q1 2020

Fund Manager's Quaterly Disclosures

Fund	Al Rajhi Multi Asset Growth Fund	Fund Manager's Investments	0.00%	to Fund Net Assets on 31-03-2020 (SAR 0.00)
Fund Benchmark	SAIBOR 3 Months40%.Dow Jones Islamic Market 30%-S&P GCC Shariah Composite Index6%-S&P Saudi Shariah Index24%	Total Fees & Charges	0.02%	to Net Average Assets
Inception Date	November 1998	Dealing Expenses	0.001%	to Net Average Assets (SAR 718.18)
Borrowing	Nil	Profit Distributed	Nil	

Top Ten Holdings		
Serial No.	Investment / Security Name	% of AUM
1	Al Rajhi Global Equity Fund	26.20 %
2	Al Rajhi Commodity SAR Fund	16.60 %
3	Al Rajhi MSCI Saudi Multi Factor Index Fund	10.30 %
4	Al Rajhi Saudi Equity Fund	10.30 %
5	Al Rajhi Saudi Equity Income Fund	9.60 %
6	Al Rajhi GCC Equity Fund	5.80 %
7	Al Rajhi Sukuk Fund	5.60 %
8	Al Rajhi MENA Dividend Growth Fund	5.50 %
9	Derayah REIT Fund	2.10 %
10	Jadwa REIT Saudi Fund	2.10 %

Fund Performance					
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	-8.70	5.74	-0.40	34.04	154.57
Benchmark	-6.37	11.22	14.11	4.93	127.00

Statistical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Standard Deviation (%)	13.69	9.85	10.92	10.25	11.29
Sharpe Ratio	-0.59	0.24	0.05	0.34	0.44