



Al Rajhi Multi Asset Conservative Fund Q2 2020

Fund Manager's Quaterly Disclosures

Fund	Al Rajhi Multi Asset Conservative Fund	Fund Manager's Investments	0.00%	to Fund Net Assets on 30-06-2020 (SAR 0.00)
Fund Benchmark	SAIBOR 3 Months85%.Dow Jones Islamic Market 6%-S&P GCC Shariah Composite Index3%-S&P Saudi Shariah Index6%	Total Fees & Charges	0.04%	to Net Average Assets
Inception Date	2 JuLy2011	Dealing Expenses	0.000%	to Net Average Assets (SAR 0.00)
Borrowing	Nil	Profit Distributed	Nil	

Top Ten Holdings

Serial No.	Investment / Security Name	% of AUM
1	Al Rajhi Commodity SAR Fund	48.90 %
2	Al Rajhi Commodity USD Fund	28.90%
3	Al Rajhi Sukuk Fund	8.00%
4	Al Rajhi Global Equity Fund	4.70%
5	Al Rajhi MSCI Saudi Multi Factor Index Fund	2.50 %
6	Al Rajhi Saudi Equity Income Fund	1.90 %
7	Jadwa REIT Saudi Fund	1.40 %
8	Al Rajhi REIT Fund	1.20 %
9	Derayah REIT Fund	1.10 %
10	Al Rajhi MENA Dividend Growth Fund	0.08 %

Fund Performance

Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	2.10	8.54	11.29	-	21.01
Benchmark	1.74	9.80	13.54	-	21.97

Stastical Analysis

	1 Year	3 Years	5 Years	10 Years	Since Inception
Standard Deviation (%)	3.14	2.24	2.11	-	1.90
Sharpe Ratio	0.67	1.22	1.02	-	1.14