

Al Rajhi Multi Asset Conservative Fund

Month Ending March 2022



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	29.00	47.00	84.00	90.00
Outperformance Against Benchmark (Months)	7.00	21.00	27.00	64.00	71.00
Short-term Return (%)	1 Month	3 Months	6 Months	QTD	YTD
Fund	0.41	1.91	2.12	1.91	1.91
Benchmark	0.72	1.25	1.86	1.25	1.25
Calendar Returns (%)	2017	2018	2019	2020	2021
Fund	2.56	1.94	5.44	3.84	5.06
Benchmark	3.39	2.79	5.10	3.82	4.80
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	5.31	14.61	21.65	31.99	34.60
Benchmark	4.30	12.91	22.04	31.88	34.10
Annualized Returns (%p.a.)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	5.31	4.65	4.00	2.81	2.80
Benchmark	4.30	4.13	4.06	2.81	2.77

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

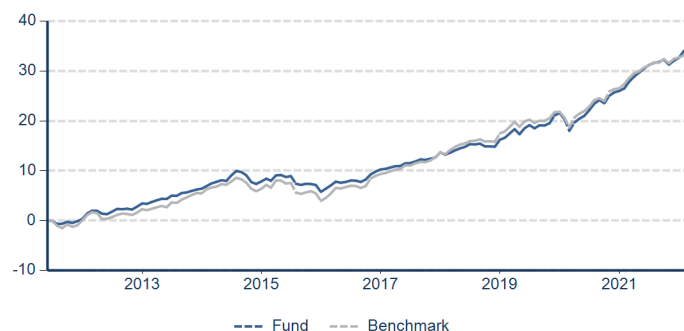
LATEST AWARDS AND RANKINGS (AS AT 31 March 2022)



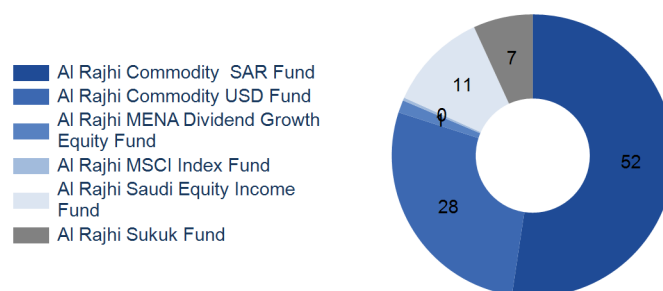
PRICE INFORMATION (End of March 2022)

Net Asset Value Per Unit	SAR	504.7490	▲
Change (MoM)	SAR	2.0411	0.41 %
Total Fund Units		216,491	
Total Net Assets	SAR	109,273,365.67	

PERFORMANCE (CHART)



ALLOCATION BREAKDOWN (%Total Net Assets)



ASSET ALLOCATION

	%Fund Cur.Month
Al Rajhi Commodity SAR Fund	52.36
Al Rajhi Commodity USD Fund	27.59
Al Rajhi Saudi Equity Income Fund	11.44
Al Rajhi Sukuk Fund	6.84
Al Rajhi MENA Dividend Growth Equity Fund	1.44
Al Rajhi MSCI Index Fund	0.34

STATISTICAL ANALYSIS

Performance (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Returns (%)	1.01	0.52	-0.07	0.01	0.04
Alpha (%)	1.48	0.54	0.04	0.35	0.44
Risk (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Maximum Drawdown (%)	-0.77	-2.95	-2.95	-3.78	-3.78
Standard Deviation (%)	1.48	2.41	2.04	1.91	1.90
Downside Risk (SSD) (%)	1.24	2.01	1.62	1.50	1.49
MARKET SENSITIVITY (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Beta	0.88	0.99	0.97	0.88	0.85
REWARD TO RISK (Annualized)	1 Year	3 Years	5 Years	10 Years	Since Inception
Sharpe Ratio	3.51	1.90	1.93	1.46	1.48
Information Ratio	1.02	0.64	-0.09	0.01	0.04
Tracking Error	0.99	0.79	0.69	0.70	0.73

DISCLAIMER

Al Rajhi Capital is an Authorized Person under the APR with license number 37-07068 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.

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