



Al Rajhi MSCI Saudi Multi Factor Index Fund Q1 2021

Fund Manager's Quaterly Disclosures

Fund	Al Rajhi MSCI Saudi Multi Factor Index Fund	Fund Manager's Investment	0.00%	to Fund Net Assets on 31-03-2021 (SAR 0.00)
Fund Benchmark	MSCI Saudi Multi Factor Index	Total Fees & Charges	0.30%	to Net Average Assets
Inception Date	January 2019	Dealing Expenses	0.01%	to Net Average Assets (SAR 3,468.87)
Borrowing	Nil	Profit Distributed	Nil	

Top Ten Holdings		
Serial No.	Investment / Security Name	% of AUM
1	Al Rajhi Bank	7.3 %
2	Saudi Telecom	6.3 %
3	Alinma Bank	6.2 %
4	Advanced Petrochemical Company	5.7 %
5	Saudi Arabian Oil Co.	5.7 %
6	Abdullah Al Othaim Markets Company	4.5 %
7	Mouwasat Medical Services Company	4.1 %
8	Dr. Sulaiman Al Habib Medical Services Group	3.8 %
9	Saudi International Petrochemical Co	3.8 %
10	Bank AlJazira	3.5 %

Fund Performance					
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	49.44	-	-	-	28.62
Benchmark	47.38	-	-	-	0.00

Stastical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Standard Deviation (%)	13.65	-	-	-	18.49
Sharpe Ratio	3.06	-	-	-	0.72