



Al Rajhi MSCI Saudi Multi Factor Index Fund Q4 2020

Fund Manager's Quaterly Disclosures

Fund	Al Rajhi MSCI Saudi Multi Factor Index Fund	Fund Manager's Investments	0.00%	to Fund Net Assets on 31-12-2020 (SAR 0.00)
Fund Benchmark	MSCI Saudi Multi Factor Index	Total Fees & Charges	0.39%	to Net Average Assets
Inception Date	January 2019	Dealing Expenses	0.07%	to Net Average Assets (SAR 23,203.00)
Borrowing	Nil	Profit Distributed	Nil	

Top Ten Holdings		
Serial No.	Investment / Security Name	% of AUM
1	Etihad Etisalat Co	8.80 %
2	Al Rajhi Bank	7.40 %
3	Alinma Bank	6.10 %
4	Savola Group	5.50 %
5	Saudi Telecom	5.30 %
6	Saudi Basic Industries Corp	4.90 %
7	Abdullah Al Othaim Markets Company	4.60 %
8	Aldrees Petroleum and Transport Services Co.	4.00 %
9	Bank AlJazira	4.00 %
10	Saudi Arabian Oil Co.	3.40 %

Fund Performance					
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	9.79	0.00	0.00	0.00	14.04
Benchmark	3.59	0.00	0.00	0.00	12.71

Stastical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Standard Deviation (%)	19.94	-	-	-	18.84
Sharpe Ratio	0.57	-	-	-	0.46