

Al Rajhi MSCI Saudi Multi Factor Index Fund Q4- 2019



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 31-12-2019 (SAR 0.00)
Fund Benchmark	MSCI Saudi Multi Factor Index	Total Fees & Charges	0.37%	to Net Average Assets
Inception Date	January 2019	Dealing Expenses	0.07%	to Net Average Assets (SAR 33,248.52)
Borrowing	Nil	Profit Distributed	Nil	

Top Ten Holdings		
Serial No.	Investment / Security Name	% of AUM
1	Al Rajhi Bank	16.00 %
2	Saudi Telecom	12.90 %
3	Alinma Bank	10.20 %
4	Saudi Basic Industries Corp	9.80 %
5	Etihad Etisalat Co	4.80 %
6	Bank AlJazira	4.50 %
7	Saudi International Petrochemical Co	3.40 %
8	Saudi Industrial Investment Group	3.10 %
9	Jarir Marketing Co	2.70 %
10	Saudi Arabia Fertilizers Co.	2.60 %

Fund Performance					
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	3.87	-	-	-	3.87
Benchmark	-	-	-	-	-

Statistical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Standard Deviation (%)	0.00	0.00	0.00	0.00	0.00
Sharpe Ratio	0.00	0.00	0.00	0.00	0.00

Headquartered in Riyadh, Al Rajhi Capital is an investment company organized and existing under the laws and regulations of Saudi Arabia and operates under the Authorized Persons Regulations with license number 07068-37 granted by the Capital Market Authority and provides financial and investment related services