



Al Rajhi Commodity Mudaraba Fund - United States Dollar Q2 2020

Fund Manager's Quaterly Disclosures

Fund	Al Rajhi Commodity Mudaraba Fund - United States Dollar	Fund Manager's Investments	0.00%	to Fund Net Assets on 30-06-2020 (SAR 0.00)
Fund Benchmark	USD LIBOR 3 Months Index	Total Fees & Charges	0.07%	to Net Average Assets
Inception Date	December 1990	Dealing Expenses	0.0005%	to Net Average Assets (SAR 3,292.28)
Borrowing	Nil	Profit Distributed	Nil	

Top Ten Holdings		
Serial No.	Investment / Security Name	% of AUM
1	Al Rajhi Commodity SAR Fund	7.80 %
2	ENBD-USD-130220	6.60 %
3	ENBD-100320	6.60 %
4	Noor-270819	6.60 %
5	CBD-81019	5.30 %
6	CBD-250220	4.90 %
7	UAB190220	4.70 %
8	ABC-041119-1	4.60 %
9	SAIB-250320	4.60 %
10	AUB-010420-USD	4.60 %

Fund Performance					
Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	2.12	6.40	9.69	16.19	131.78
Benchmark	1.52	6.03	7.66	8.67	94.27

Statistical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Standard Deviation (%)	0.10	0.13	0.14	0.15	0.45
Sharpe Ratio	20.92	15.85	13.33	10.25	6.27