



Al Rajhi Commodity Mudaraba Fund - United States Dollar Q4 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 31-12-2020 (SAR 0.00)
Fund Benchmark	USD LIBOR 3 Months Index	Total Fees & Charges	0.04%	to Net Average Assets
Inception Date	December 1990	Dealing Expenses	0.0002%	to Net Average Assets (SAR 1,719.45)
Borrowing	Nil	Profit Distributed	Nil	

Top Ten Holdings

Serial No.	Investment / Security Name	% of AUM
1	Al Rajhi Commodity SAR Fund	9.50 %
2	ENBD-Dubai_130820_92_1	4.90 %
3	ENBD-Dubai_100920_91_2	4.90 %
4	Albilad_290920_126_1	4.90 %
5	20200609_20201014_BAJ	4.60 %
6	20200609_20201208_NBK-J	4.60 %
7	AUB_250820_364_1	4.40 %
8	CBD-81019	3.90 %
9	NBK-J_180820_364_2	3.90 %
10	UAB_080720_181_1	3.80 %

Fund Performance

Cumulative Returns (%)	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	1.40	6.15	9.62	16.04	132.87
Benchmark	0.61	5.40	7.58	8.70	94.50

Stastical Analysis

	1 Year	3 Years	5 Years	10 Years	Since Inception
Standard Deviation (%)	0.15	0.17	0.15	0.15	0.45
Sharpe Ratio	9.43	11.80	12.57	9.95	6.18