

AlAhli Diversified US Dollar Fund

Fact Sheet | Ending June 30, 2021



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

Provide liquidity and enhanced capital appreciation in a Sharia-compliant manner.

FUND FACTS

Currency	US Dollar
Minimum Investment	2000 USD
Inception	Oct-2003
Management Fees**	0.75% + Other Exp
Fund Type	Open Ended
Fund Assets	USD 397.73 Million
Benchmark	80% 30d Rolling Avg 1M USD Interbank (LIBID)+ 20% 5Yr USD Bid Sawp rate Before or at 12 noon on Every Saudi Business Day
Subscription/	Before or at 12 noon on the day prior to targeted Redemption Day
Redemption Notice	
Valuation Days	Every Saudi Business day
Redemption Payment Day	3rd Business Day after the Valuation Day
Risk Level	Low - Medium Risk
Unit Price Upon Offering	1

MULTIPLE STATISTICS

Total Number of Units	292,715,119.49
Expense Ratio	0.79%
Dealing Cost	0.00%
	0
Fund Manager	5.76%
Investments in the Fund	22,815,073
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%
Number of Distributions	0.00
Fund Sub-manager	0
Price at The End of The Quarter	1.36
Fund Owner Ship	100%

INFORMATION

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*The top 10 holdings and the allocations are shown as of the beginning of the quarter.

** The management fee is subject to discounts based on the fund manager's discretion. For more information about the management fee, please refer to the fund's financial statement.

PERFORMANCE

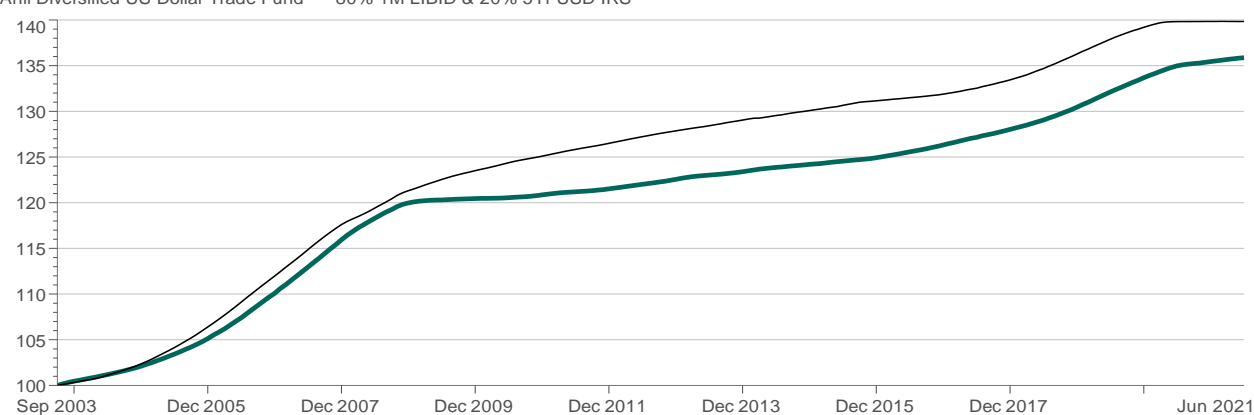
not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
Fund	0.04%	0.14%	0.32%	0.47%				
Benchmark	0.00%	0.00%	0.00%	0.00%				
Calendar Returns	YTD	2020	2019	2018	Since Inception			
Fund	0.32%	1.32%	2.47%	1.90%	1.74%			
Benchmark	0.00%	0.46%	2.14%	2.12%	1.91%			
	3 Months	1 Year	3 Years	5 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	0.14%	0.00%	0.66%	0.01%	1.73%	1.26%	1.59%	1.24%
Cumulative Return	0.14%	0.00%	0.66%	0.01%	5.29%	3.83%	8.21%	6.35%
Standard Deviation	0.01%	0.00%	0.04%	0.02%	0.23%	0.30%	0.19%	0.25%
Sharpe Ratio	11.69	-9.53	11.51	-12.46	1.24	-0.62	0.88	-0.74

FUND PERFORMANCE

Manager Performance
October 2003 - June 2021 (Single Computation)

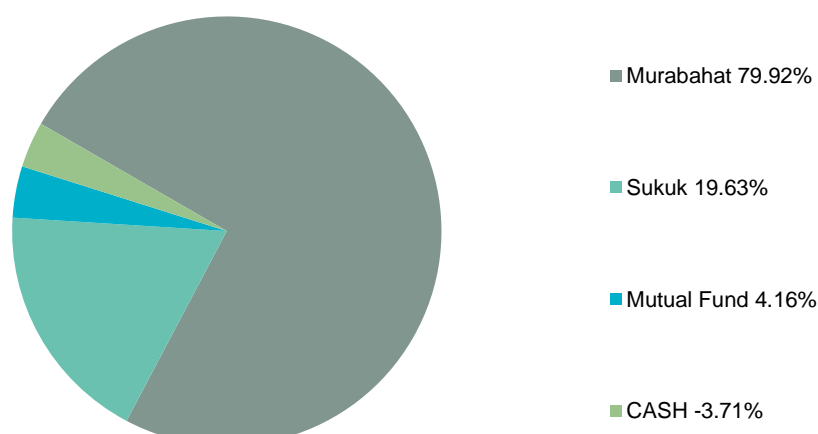
— AlAhli Diversified US Dollar Trade Fund — 80% 1M LIBID & 20% 5Yr USD IRS



STATISTICAL ANALYSIS

Versus Benchmark	3 Months	1 Year	3 Years	5 Years
Alpha	0.15%	0.67%	0.85%	0.77%
Beta	-2.07	-0.21	0.7	0.66
R-Squared	88.51%	0.73%	85.00%	77.15%
Information Ratio	11.16	14.87	3.71	2.84
Tracking Error	0.01%	0.04%	0.13%	0.12%
Batting Average	100.00%	100.00%	86.11%	76.67%

Asset Class Allocation*



Note: Last valuation date of the Fund may be different from the date of this report.