

AlAhli Multi-Asset Conservative Fund

Fact Sheet | Ending September 30, 2021



FUND OBJECTIVES

Achieve capital growth over the medium to long term, with a focus as much as possible to preserve the capital by investing in a diversified portfolio of asset classes

FUND FACTS

Start Date	Oct-2003
Unit Price Upon Offering	1
Fund Assets	176,906,493.34
Fund Type	Open Ended
Currency	US Dollar
Risk Level	Low - Medium Risk
Benchmark	25% MSCI ACWI Islamic M-Sr & 75% 1mth SAIBOR
Number of Distributions	
Percentage of Fees for the Management Funds Invested in	
Sub Manager	N/A
Weighted Average Maturity	N/A

MULTIPLE STATISTICS

Price at The End of The Quarter	1.69
Change in Unit Price Compared to Last Quarter	0.01
Dual Unit Price	N/A
Total Units	104,923,542.95
Total Net Assets	176,897,945.71
P/E Ratio	N/A
Total Expense Ratio	1.29%
Borrowing Ratio	0.00%
Dealing Expenses	0
Fund Manager	N/A
Investments in the Fund	N/A
Profit Distribution Ratio	N/A
Profit Distribution Amount	N/A
Fund Owner Ship	100%
Usufruct Right	0.00

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

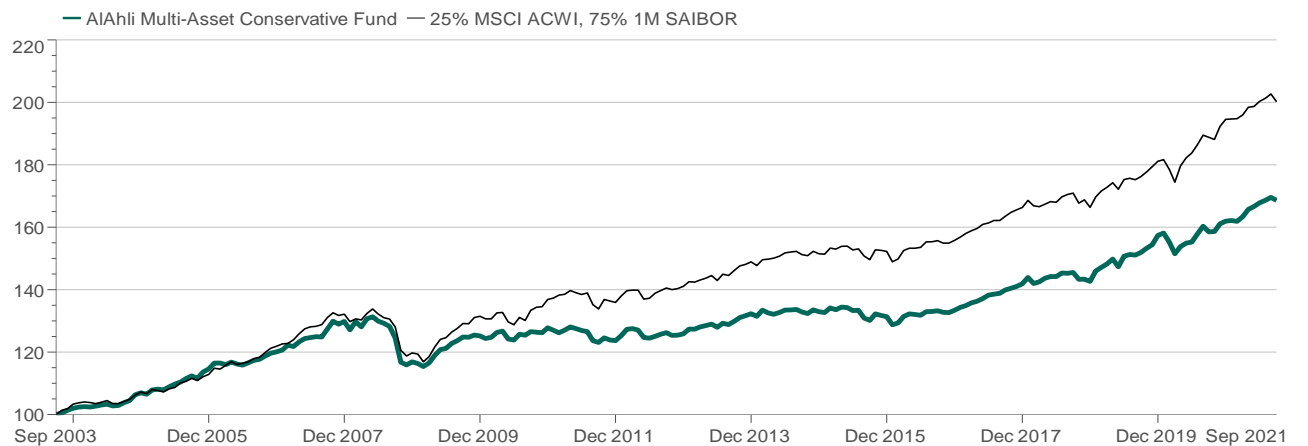
not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months
Fund	-0.57%	0.47%	3.20%	4.11%
Benchmark	-1.23%	-0.06%	2.16%	2.91%
Variance	0.66%	0.53%	1.04%	1.20%

Calendar Returns	YTD	2020	2019	2018	Since Inception
Fund	4.11%	2.89%	10.33%	0.54%	2.94%
Benchmark	2.91%	7.40%	8.89%	0.01%	3.93%
Variance	1.20%	-4.51%	1.44%	0.53%	-0.99%

Annualized Return	1 Year	3 Years	5 Years
Fund	6.36%	5.03%	4.82%
Benchmark	6.03%	5.41%	5.16%
Variance	0.33%	-0.38%	-0.34%

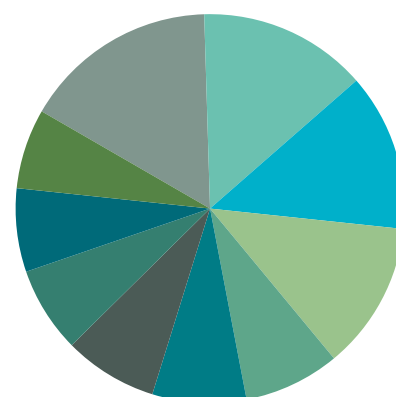
Manager Performance
October 2003 - September 2021 (Single Computation)



STATISTICAL ANALYSIS

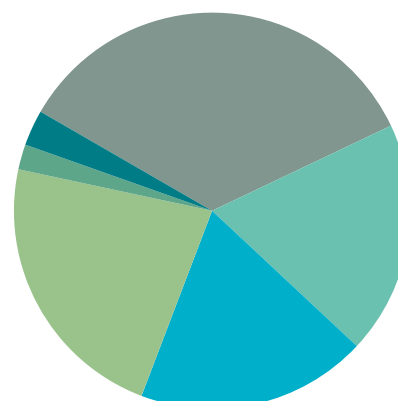
Versus Benchmark	3 Months	1 Year	3 Years	5 Years
Alpha	0.51%	2.47%	0.39%	0.38%
Beta	0.59	0.64	0.86	0.86
Information Ratio	0.72	0.23	-0.22	-0.23
Tracking Error	0.74%	1.43%	1.73%	1.45%
Standard Deviation	1.09%	2.14%	3.87%	3.19%
Sharpe Ratio	0.4	2.9	0.97	1.07

Breakdown of Top 10 Holdings*



- AlAhli Diversified Saudi Riyal Fund 10.19%
- Alahli Multi- Asset Income Plus Fund 8.84%
- AlAhli North America Index Fund 8.25%
- iShares MSCI USA ISLAMIC 7.76%
- D/O USD - Arab National Bank 5.03%
- D/O SAR-Riyadh Bank, Riyadh 4.92%
- THERA AGRICUTURE SP 18/12/2024 4.91%
- ALBIAB Float 04/15/31 4.49%
- AlAhli Europe Index Fund 4.37%
- Tawreeq Global Sukuk 4.19%

Asset Class Allocation*



- MURABAHA AND TIME DEPOSITS 34.60%
- EQUITY FUND OF FUNDS 19.03%
- OTHER INVESTMENTS 18.84%
- BONDS SUKUK AND FRN 22.56%
- CASH 2.05%
- Real Estate Investment Trust 2.92%