

AlAhli Europe Index Fund

Fact Sheet | Ending September 30, 2021



FUND OBJECTIVES

Achieve capital growth over the long term. The Fund seeks to replicate as closely as possible, before expenses, the performance of the MSCI Europe Islamic M-Series Index (Net Total Return USD).

FUND FACTS

Start Date	Nov-1994
Unit Price Upon Offering	1
Fund Assets	142,576,675.28
Fund Type	Open Ended
Currency	US Dollar
Risk Level	High Risk
Benchmark	MSCI Europe Islamic M-Series Index (Net Total Return USD)
Number of Distributions	
Percentage of Fees for the Management Funds Invested in	
Sub Manager	Amundi
Weighted Average Maturity	N/A

MULTIPLE STATISTICS

Price at The End of The Quarter	5.25
Change in Unit Price Compared to Last Quarter	-0.10
Dual Unit Price	N/A
Total Units	27,181,907.48
Total Net Assets	142,575,084.74
P/E Ratio	N/A
Total Expense Ratio	0.38%
Borrowing Ratio	0.00%
Dealing Expenses	0.07%
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

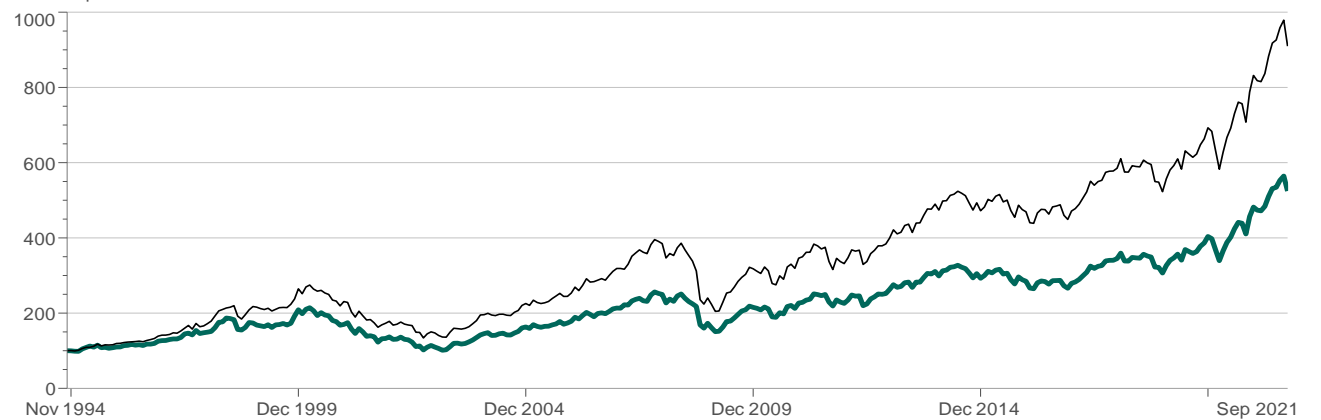
not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months
Fund	-7.06%	-1.86%	8.37%	8.85%
Benchmark	-7.08%	-1.77%	8.70%	9.35%
Variance	0.02%	-0.09%	-0.33%	-0.50%

Calendar Returns	YTD	2020	2019	2018	Since Inception
Fund	8.85%	19.38%	31.60%	-11.04%	6.37%
Benchmark	9.35%	20.07%	32.50%	-10.64%	8.58%
Variance	-0.50%	-0.69%	-0.90%	-0.40%	-2.21%

Annualized Return	1 Year	3 Years	5 Years
Fund	19.50%	14.52%	12.81%
Benchmark	20.21%	15.19%	13.27%
Variance	-0.71%	-0.67%	-0.46%

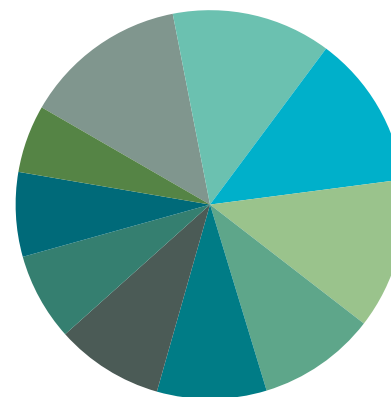
Manager Performance
December 1994 - September 2021 (Single Computation)
— AlAhli Europe Index Fund — MSCI EM ISLAMIC M SERIES



STATISTICAL ANALYSIS

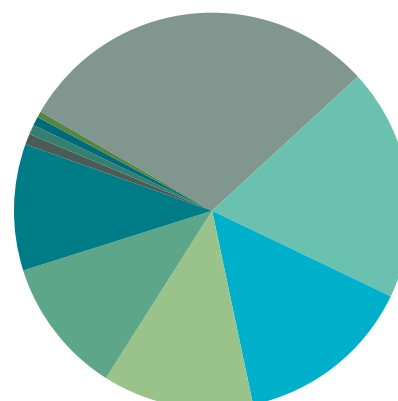
Versus Benchmark	3 Months	1 Year	3 Years	5 Years
Alpha	-0.10%	-0.51%	-0.50%	-0.28%
Beta	0.99	0.99	0.99	0.99
Information Ratio	-1.22	-2.27	-3.21	-1.2
Tracking Error	0.07%	0.31%	0.21%	0.38%
Standard Deviation	9.90%	17.76%	16.83%	14.39%
Sharpe Ratio	-0.19	1.09	0.79	0.79

Breakdown of Top 10 Holdings*



- ASML HOLDING NV EUR0.09 5.27%
- ROCHE HLDGS AG GENUSSSCHEINE NPV 5.13%
- NESTLE SA CHF0.10(REGD) 4.94%
- NOVARTIS AG CHF0.50 (REGD) 4.86%
- ASTRAZENECA ORD USD0.25 3.81%
- SAP SE 3.53%
- NOVO-NORDISK AS DKK0.2 SERIES'B' 3.48%
- SANOFI EUR2 2.82%
- L'OREAL EUR0.20 2.72%
- RIO TINTO ORD GBP0.10 2.19%

Sectoral Allocation*



- Health Care 29.83%
- Industrials 18.95%
- Information Technology 14.57%
- Consumer Staples 12.32%
- Consumer Discretionary 11.12%
- Materials 10.32%
- Communication Services .88%
- Utilities .80%
- Energy .72%
- Cash .49%