

AlAhli Diversified US Dollar Fund

Fact Sheet | Ending September 30, 2021



FUND OBJECTIVES

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

FUND FACTS

Start Date	Oct-2003
Unit Price Upon Offering	1
Fund Assets	442,088,593.01
Fund Type	Open Ended
Currency	US Dollar
Risk Level	Low - Medium Risk
Benchmark	80% 30d Rolling Avg 1M USD Interbank (LIBID)+ 20% 5Yr USD Bid Sawp rate
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	1.36
Change in Unit Price Compared to Last Quarter	0.00
Dual Unit Price	N/A
Total Units	324,913,844.70
Total Net Assets	442,077,777.10
P/E Ratio	N/A
Total Expense Ratio	0.84%
Borrowing Ratio	0.00%
Dealing Expenses	N/A
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	0.04%	0.14%	0.28%	0.45%
Benchmark	0.01%	0.00%	0.00%	0.00%
Variance	0.03%	0.14%	0.28%	0.45%

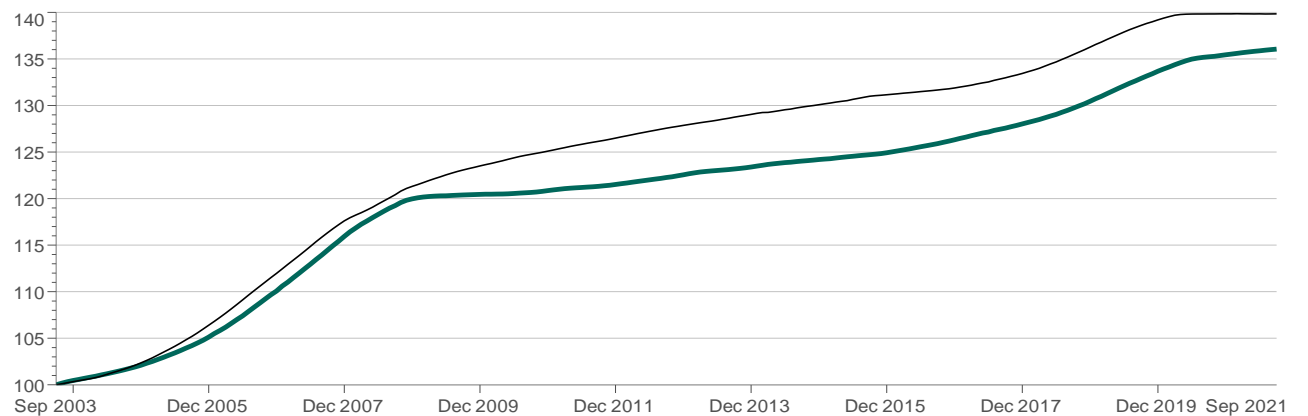
Calendar Returns	YTD	2020	2019	2018	Since Inception
Fund	0.45%	1.32%	2.47%	1.90%	1.73%
Benchmark	0.00%	0.46%	2.14%	2.12%	1.88%
Variance	0.45%	0.86%	0.33%	-0.22%	-0.15%

Annualized Return	1 Year	3 Years	5 Years
Fund	0.61%	1.61%	1.56%
Benchmark	0.00%	1.07%	1.21%
Variance	0.61%	0.54%	0.35%

Manager Performance

October 2003 - September 2021 (Single Computation)

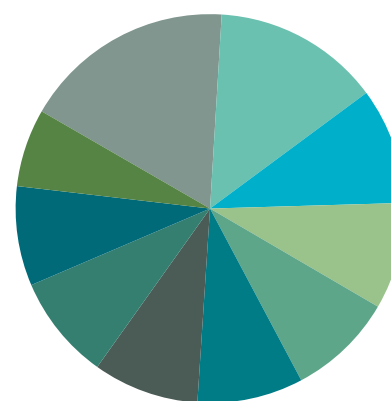
— AlAhli Diversified US Dollar Trade Fund — 80% 1M LIBID & 20% 5Yr USD IRS



STATISTICAL ANALYSIS

Versus Benchmark	3 Months	1 Year	3 Years	5 Years
Alpha	0.14%	0.61%	0.79%	0.74%
Beta	-0.45	-0.53	0.76	0.68
Information Ratio	8.03	15.58	4.88	2.83
Tracking Error	0.02%	0.04%	0.11%	0.12%
Standard Deviation	0.01%	0.03%	0.25%	0.20%
Sharpe Ratio	14.75	14.87	1.4	0.88

Breakdown of Top 10*

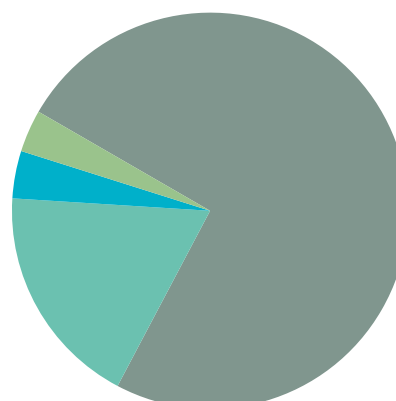


■ MUR1 7.58% ■ MUR2 5.98% ■ Fund1 4.16% ■ MUR3 3.82%

■ MUR4 3.79% ■ MUR5 3.79% ■ MUR6 3.79% ■ MUR7 3.75%

■ MUR8 3.56% ■ MUR9 2.79%

Asset Class Allocation*



■ Murabahat 79.92% ■ Sukuk 19.63% ■ Mutual Fund 4.16% ■ CASH -3.71%