

SNB Capital Diversified US Dollar Fund

Fact Sheet | Ending June 30, 2024



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	USD 142.85 Million
Fund Type	Open Ended
Currency	US Dollar
Risk Level	Low - Medium Risk
Benchmark	80% 30d Rolling Avg 1-month term SOFR rate+ 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	1.47
Change in Unit Price Compared to Last Quarter	0.02
Dual Unit Price	N/A
Total Units	97,101,572.91
Total Net Assets	USD 142.83 Million
P/E Ratio	N/A
Total Expense	296,201.79
Total Expense Ratio	0.82%
Borrowing Ratio	0.00%
Dealing Expenses	0.00%
Dealing Expense Ratio	0.00%
Fund Manager	0.03%
Investments in the Fund	38,217.40

Profit Distribution Ratio	N/A
Profit Distribution Amount	N/A
Fund Owner Ship	100%
Usufruct Right	0.00

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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

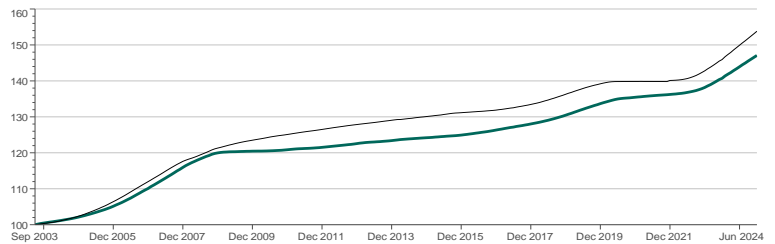
Short Term	1 Month	3 Months	6 Months	9 Months
Fund	0.36%	1.07%	2.20%	3.35%
Benchmark	0.44%	1.30%	2.59%	3.97%
Variance	-0.08%	-0.23%	-0.39%	-0.62%

Calendar Returns	YTD	2023	2022	2021	Since Inception
Fund	2.20%	4.17%	1.43%	0.58%	1.88%
Benchmark	2.59%	4.99%	1.91%	0.20%	2.10%
Variance	-0.39%	-0.82%	-0.48%	0.38%	-0.22%

Annualized Return	1 Year	3 Years	5 Years
Fund	4.53%	2.68%	2.17%
Benchmark	5.40%	3.22%	2.21%
Variance	-0.87%	-0.54%	-0.04%

FUND PERFORMANCE

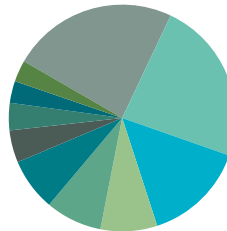
Manager Performance
 October 2003 - June 2024 (Single Computation)
 — AlAhi Diversified US Dollar Trade Fund — 80% 1M TSFR & 20% 5Yr USD IRS



STATISTICAL ANALYSIS

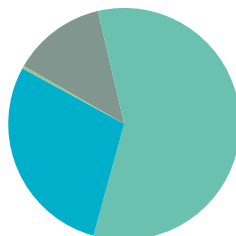
Versus Benchmark	3 Months	YTD	1 Year	3 Years	5 Years
Alpha	-0.23%	-0.39%	-0.50%	0.18%	0.65%
Beta	0.9	1.17	0.94	0.78	0.69
Information Ratio	-82.96	-12.05	-22.91	-3.01	-0.16
Tracking Error	0.00%	0.03%	0.04%	0.18%	0.23%
Standard Deviation	0.01%	0.05%	0.12%	0.49%	0.44%
Sharpe Ratio	-20.33	-10.34	-7.93	-1.71	-0.65

Breakdown of Top 10 Holdings*



- MUR1 21.09%
- MUR2 20.76%
- Fund1 13.02%
- MUR3 7.20%
- MUR4 7.17%
- SUK1 6.67%
- SUK2 4.09%
- SUK3 3.47%
- SUK4 2.77%
- SUK5 2.73%

Asset Class Allocation*



- MONEY MARKET FUND 13.02%
- MURABAH 57.92%
- SUKUK 28.68%
- CASH AND EQUIVALENTS .38%