

SNB Capital Diversified US Dollar Fund

Fact Sheet | Ending December 31, 2023



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 179.28 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 | 1.44 |
| Change in Unit Price Compared to Last Quarter | 0.02 |
| Dual Unit Price | N/A |
| Total Units | 124,548,943.29 |
| Total Net Assets | USD 179.27 Million |
| P/E Ratio | N/A |
| Total Expense | 384,433.28 |
| Total Expense Ratio | 0.85% |
| Borrowing Ratio | 0.00% |
| Dealing Expenses | 0.00 |
| Dealing Expense Ratio | 0.00% |
| Fund Manager | 39,091.10 |
| Investments in the Fund | 0.02% |

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

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PERFORMANCE

not annualized if less than one year

| Short Term | 1 Month | 3 Months | 6 Months | 9 Months |
|------------|---------|----------|----------|----------|
| Fund | 0.37% | 1.12% | 2.29% | 3.24% |
| Benchmark | 0.44% | 1.35% | 2.73% | 3.86% |
| Variance | -0.07% | -0.23% | -0.44% | -0.62% |

| Calendar Returns | YTD | 2022 | 2021 | 2020 | Since Inception |
|------------------|--------|--------|-------|-------|-----------------|
| Fund | 4.17% | 1.43% | 0.58% | 1.32% | 1.81% |
| Benchmark | 4.99% | 1.91% | 0.20% | 0.46% | 2.02% |
| Variance | -0.82% | -0.48% | 0.38% | 0.86% | -0.21% |

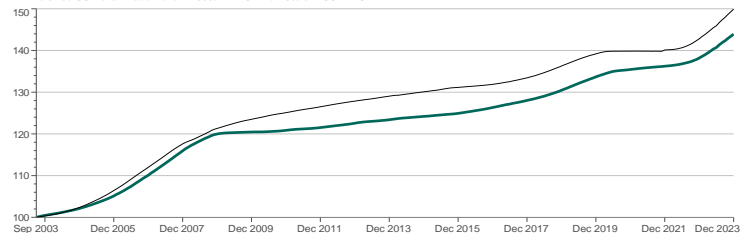
| Annualized Return | 1 Year | 3 Years | 5 Years |
|-------------------|--------|---------|---------|
| Fund | 4.17% | 2.05% | 1.99% |
| Benchmark | 4.99% | 2.35% | 1.93% |
| Variance | -0.82% | -0.30% | 0.06% |

FUND PERFORMANCE

Manager Performance

October 2003 - December 2023 (Single Computation)

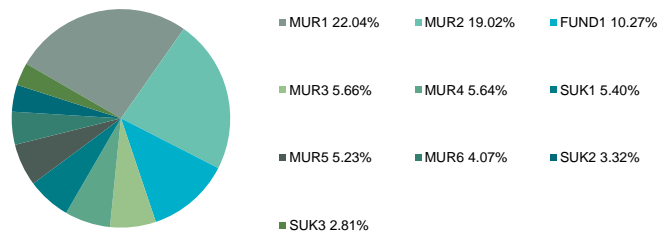
— AlAhli Diversified US Dollar Trade Fund — 80% 1M TSFR & 20% 5Yr USD IRS



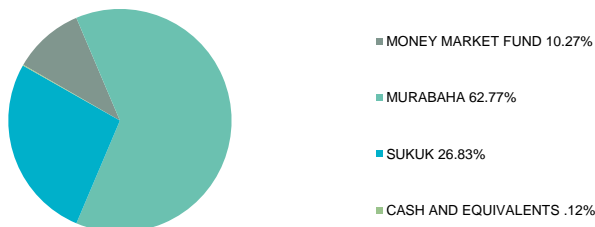
STATISTICAL ANALYSIS

| Versus Benchmark | 3 Months | 1 Year | 3 Years | 5 Years |
|--------------------|----------|--------|---------|---------|
| Alpha | 0.17% | -0.19% | 0.36% | 0.68% |
| Beta | 0.71 | 0.88 | 0.72 | 0.67 |
| Information Ratio | -13.38 | -18.02 | -1.4 | 0.26 |
| Tracking Error | 0.02% | 0.05% | 0.22% | 0.22% |
| Standard Deviation | 0.03% | 0.19% | 0.47% | 0.39% |
| Sharpe Ratio | -7.43 | -6.32 | -1.24 | -0.5 |

Breakdown of Top 10 Holdings*



Asset Class Allocation*



Disclaimers:

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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.