

SNB Capital AI Musahem GCC Fund

Fact Sheet | Ending December 31, 2022



FUND OBJECTIVES

The Fund is an open-ended fund which aims to achieve long-term capital growth through investing in shares of companies listed on GCC Stock Exchanges

FUND FACTS

| | |
|---|--|
| Start date | 8-Oct-06 |
| Unit Price Upon Offering | 10 |
| Fund Assets | 121,909,904.52 |
| Fund Type | Open Ended |
| Currency | Saudi Riyal |
| Risk Level | High Risk |
| Benchmark | S&P GCC Composite price index in US dollar |
| Number of Distributions | NA |
| Percentage of Fees for the Management Funds Invested in | NA |
| Sub Manager | NA |
| Weighted Average Maturity | NA |

MULTIPLE STATISTICS

| | |
|---|----------------|
| Price at The End of The Quarter | 30.24 |
| Change in Unit Price Compared to Last Quarter | -0.08 |
| Dual Unit Price | NA |
| Total Units | 4,031,615 |
| Total Net Assets | 121,896,878.32 |
| P/E Ratio | NA |
| Total Expense Ratio | 0.74% |
| Borrowing Ratio | 0 |
| Dealing Expenses | 742.50 |
| Fund Manager Investments in the Fund | 0.00% |
| Profit Distribution Amount | NA |
| Fund Ownership | 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

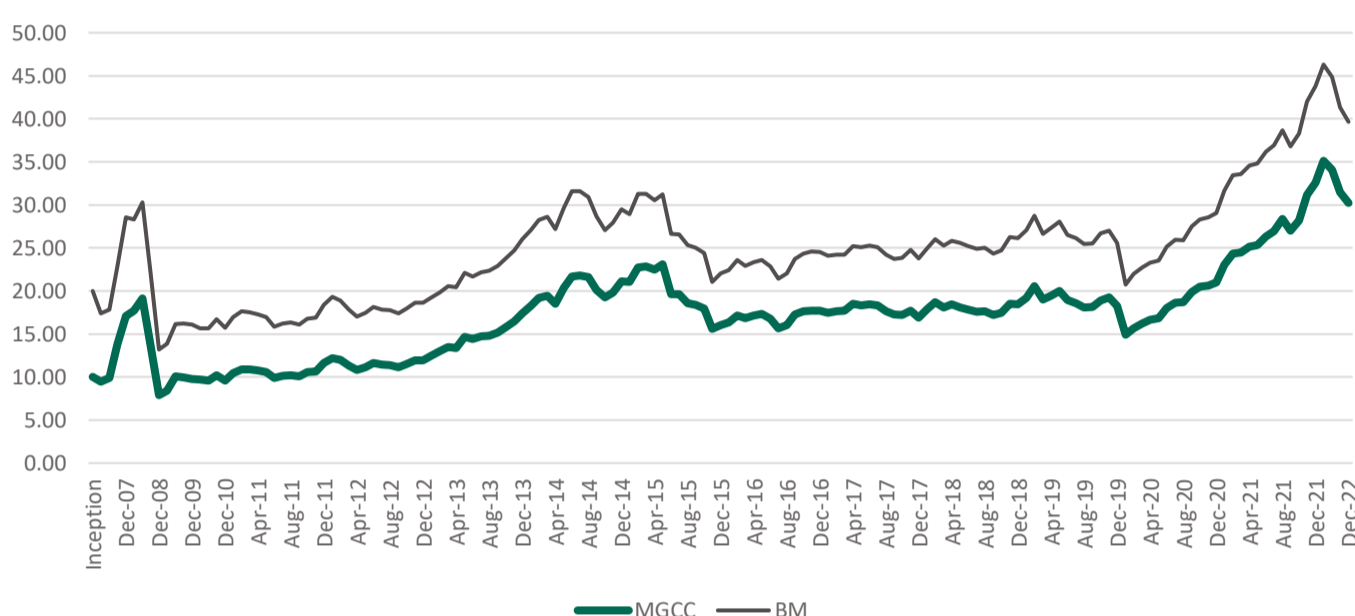
| Short Term | 1 Month | 3 Months | 6 Months | 9 Months |
|------------|---------|----------|----------|----------|
| Fund | -3.83% | -5.53% | -5.90% | -13.65% |
| Benchmark | -4.39% | -4.53% | -7.96% | -19.39% |
| Variance | 0.55% | -1.00% | 2.06% | 5.74% |

| Calendar Returns | YTD | 2021 | 2020 | 2019 | Since Inception |
|------------------|--------|--------|--------|--------|-----------------|
| Fund | 7.18% | 37.60% | 8.60% | 8.01% | 202.35% |
| Benchmark | -6.42% | 29.80% | -0.73% | 8.06% | -97.75% |
| Variance | 13.60% | 7.80% | 9.33% | -0.05% | 300.10% |

| Annualized Return | 1 Year | 3 Years | 5 Years |
|-------------------|--------|---------|---------|
| Fund | 7.20% | 17.02% | 11.96% |
| Benchmark | -6.43% | 6.44% | 7.24% |
| Variance | 13.64% | 10.57% | 4.72% |

Manager Performance

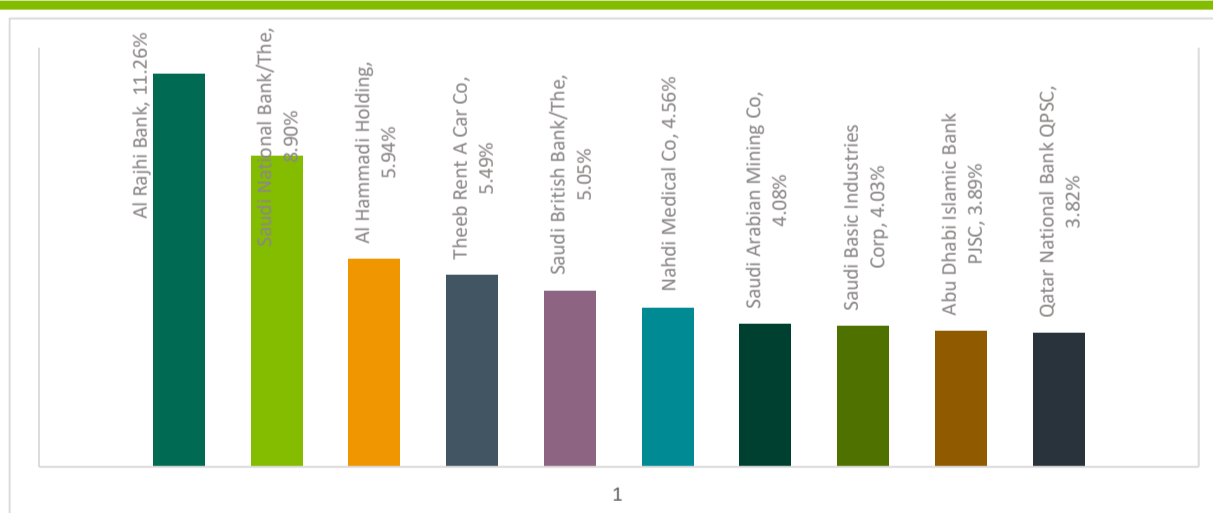
October 2006 - December 2022 (Single Computation)



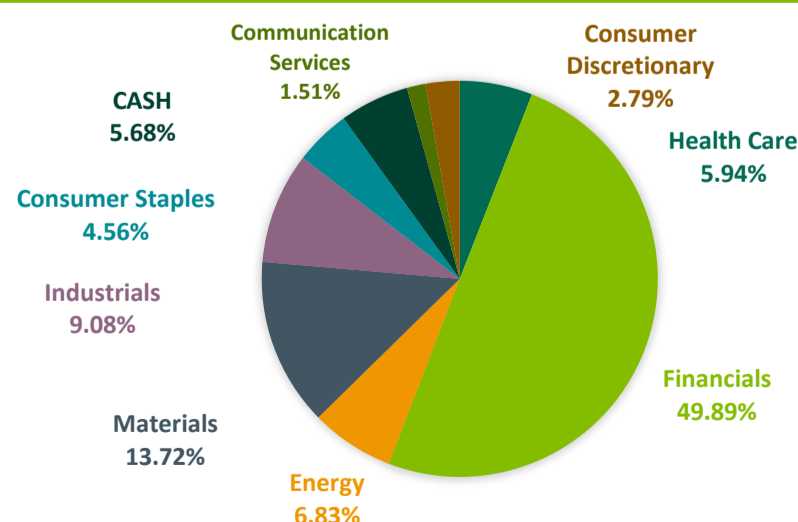
STATISTICAL ANALYSIS

| Versus Benchmark | 3 Months | YTD | 1 Year | 3 Years | 5 Years |
|--------------------|----------|--------|--------|---------|---------|
| Alpha | -0.03% | 0.14% | 0.14% | 0.10% | 0.05% |
| Beta | 1.06 | 1.04 | 1.04 | 0.89 | 0.92 |
| Information Ratio | (0.17) | 2.51 | 2.51 | 6.88 | 6.44 |
| Tracking Error | 5.82% | 5.42% | 5.42% | 5.76% | 5.30% |
| Standard Deviation | 5.62% | 17.59% | 17.59% | 16.87% | 15.43% |
| Sharpe Ratio | -4.18 | 0.31 | 0.34 | 0.97 | 0.71 |

Breakdown of Top 10 Holdings*



Sector Allocation



Note: Last valuation date of the Fund may be different from the date of this report.