

# SNB Capital Sovereign Sukuk Fund - Class B

Fact Sheet | Ending September 30, 2023



## FUND OBJECTIVES

The fund aim to achieve long-term capital growth by investing in sukuk issued by the Kingdom of Saudi Arabia government, in accordance with the Fund's Shari'ah standards.

## FUND FACTS

<b>Start date</b>	17-Apr-19
<b>Unit Price Upon Offering</b>	10
<b>Fund Assets</b>	57,432,773.05
<b>Fund Type</b>	Open Ended
<b>Currency</b>	Saudi Riyal
<b>Risk Level</b>	Low Risk
<b>Benchmark</b>	SIBOR 3 Months
<b>Number of Distributions</b>	0
<b>Percentage of Fees for the Management Funds Invested in</b>	0
<b>Sub Manager</b>	NA
<b>Weighted Average Maturity</b>	NA

## MULTIPLE STATISTICS

<b>Price at The End of The Quarter</b>	9.90
<b>Change in Unit Price Compared to Last Quarter</b>	-0.03
<b>Dual Unit Price</b>	NA
<b>Total Units</b>	6,683,892
<b>Total Net Assets</b>	66,165,848.05
<b>P/E Ratio</b>	NA
<b>Total Expense Ratio</b>	0.12%
<b>Borrowing Ratio</b>	0
<b>Dealing Expenses</b>	-
<b>Fund Manager Investments in the Fund</b>	0.00%
<b>Profit Distribution Amount</b>	0.00%
<b>Fund Ownership</b>	100%
<b>Usufruct Right</b>	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	-1.61%	-3.06%	-2.65%	-0.60%
Benchmark	0.49%	1.67%	3.06%	4.50%
Variance	-2.10%	-4.73%	-5.71%	-5.10%

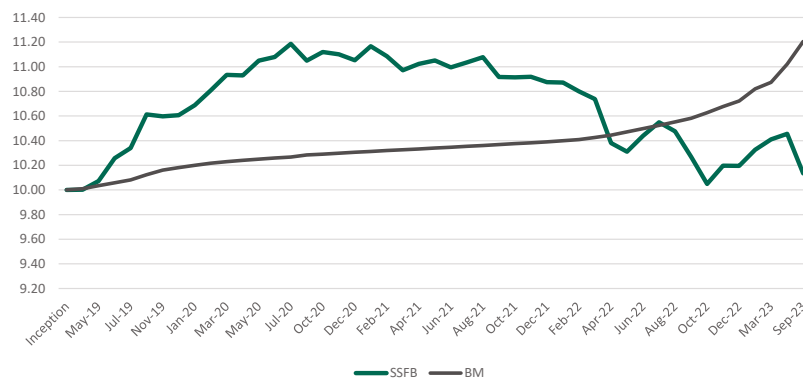
Calendar Returns	YTD	2022	2021	2020	Since Inception
Fund	-0.60%	-6.25%	-1.60%	NA	1.35%
Benchmark	4.50%	3.20%	0.82%	NA	12.05%
Variance	-5.10%	-9.45%	-2.43%	NA	NA

Annualized Return	1 Year	3 Years	5 Years
Fund	-1.30%	NA	NA
Benchmark	5.90%	NA	NA
Variance	-7.20%	NA	NA

### Manager Performance

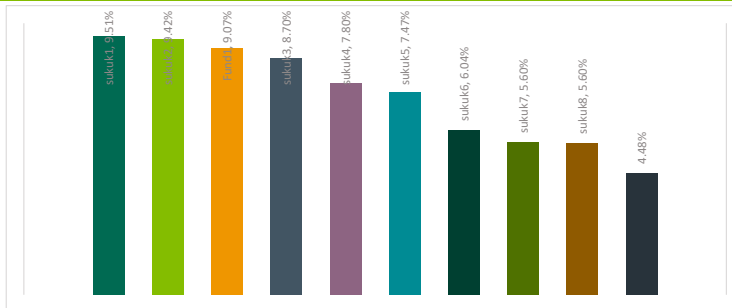
April 2019 - September 2023 (Single Computation)



## STATISTICAL ANALYSIS

Versus Benchmark	3 Months	YTD	1 Year	3 Years	5 Years
Alpha	0.02%	0.01%	0.01%	NA	NA
Beta	-2.49	-0.57	-0.74	NA	NA
Information Ratio	(1.80)	(1.14)	(1.41)	NA	NA
Tracking Error	2.62%	4.47%	5.09%	NA	NA
Standard Deviation	2.58%	4.45%	5.07%	NA	NA
Sharpe Ratio	-6.40	-1.40	-1.29	NA	NA

## Breakdown of Top 10 Holdings\*



## Asset Allocation

