

# SNB Capital North America Index Fund

Fact Sheet | Ending September 30, 2023



## FUND OBJECTIVES

Achieve capital growth over the long term. The Fund seeks to replicate as closely as possible, before expenses, the performance of the MSCI North America Islamic M-Series Index (Net Total Return)

## FUND FACTS

<b>Start Date</b>	Dec-1992
<b>Unit Price Upon Offering</b>	1
<b>Fund Assets</b>	USD 422.02 Million
<b>Fund Type</b>	Open Ended
<b>Currency</b>	US Dollar
<b>Risk Level</b>	High Risk
<b>Benchmark</b>	MSCI North America Islamic M-Series Index (Net Total Return USD)

## Number of Distributions

## Percentage of Fees for the Management Funds Invested in

<b>Sub Manager</b>	Amundi
<b>Weighted Average Maturity</b>	N/A

## MULTIPLE STATISTICS

<b>Price at the End of The Quarter</b>	7.62
<b>Change in Unit Price Compared to Last Quarter</b>	-0.13
<b>Dual Unit Price</b>	N/A
<b>Total Units</b>	55,404,115.21
<b>Total Net Assets</b>	USD 422.02 Million
<b>P/E Ratio</b>	N/A
<b>Total Expense</b>	483,360.31
<b>Total Expense Ratio</b>	0.48%
<b>Borrowing Ratio</b>	0.00%
<b>Dealing Expenses</b>	8,440.68
<b>Dealing Expense Ratio</b>	0.002%
<b>Fund Manager</b>	N/A
<b>Investments in the Fund</b>	N/A
<b>Profit Distribution Ratio</b>	N/A
<b>Profit Distribution Amount</b>	N/A
<b>Fund Owner Ship</b>	100%
<b>Usufruct Right</b>	0.00

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Past performance is not necessarily a guide to future performance. The value of the investment in the fund is variable and may increase or decrease. The security may be subject to sudden and large falls in value which could cause a loss equal to the amount invested; and the investor's loss may not be limited to the amount originally invested or deposited, but may have to pay more. Income from the security may fluctuate; and part of the capital invested may be used to pay that income. The prices, values or income may fall. Investors may receive less than what he/she invested. It may be difficult for the investor to sell or realise the security; and to obtain reliable information about its value or the extent of the risks to which it is exposed. Changes in currency rates may have an adverse effect on the value, price or income of the security. Service and performance fees/charges apply. This product may not be suitable for all recipients of this report. In case of any doubts, you should seek advice from your investment advisor. NCB Capital may have a position or holding in the securities concerned or in related securities and/or may have provided within the previous 12 months, significant advice or security business services to the issuer of the securities concerned or of a related security. More information about the fund is available in the Terms and Conditions applicable to that fund and should be read carefully before investing. While reading the fund's Terms and Conditions, please refer to the principal risks of investing in the Fund. You can obtain a copy of the Terms and Conditions by visiting [www.ncbc.com](http://www.ncbc.com). A copy of the fund's Financial Statement once issued can be obtained upon request made to the fund manager or by visiting [www.tadawal.com.sa](http://www.tadawal.com.sa)

\*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	-4.92%	-1.65%	4.84%	13.99%
Benchmark	-4.91%	-1.54%	5.10%	14.40%
Variance	-0.01%	-0.11%	-0.26%	-0.41%

Calendar Returns	YTD	2022	2021	2020	Since Inception
Fund	13.99%	-21.43%	28.20%	23.25%	6.83%
Benchmark	14.40%	-21.29%	28.67%	24.01%	9.00%
Variance	-0.41%	-0.14%	-0.47%	-0.76%	-2.17%

Annualized Return	1 Year	3 Years	5 Years
Fund	23.91%	8.36%	9.75%
Benchmark	24.47%	8.74%	10.20%
Variance	-0.56%	-0.38%	-0.45%

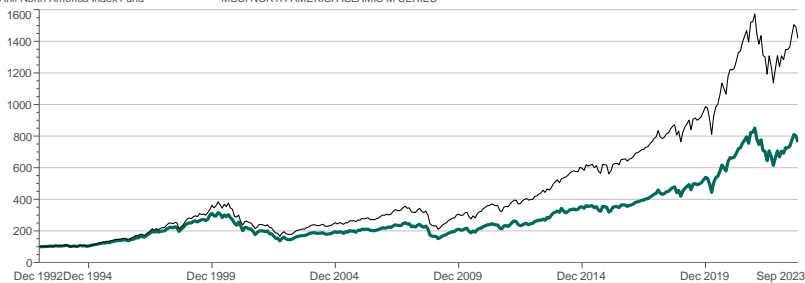
## FUND PERFORMANCE

### Manager Performance

January 1993 - September 2023 (Single Computation)

— AlAhli North America Index Fund

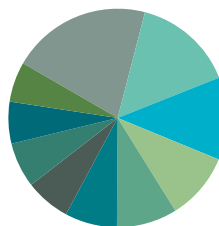
— MSCI NORTH AMERICA ISLAMIC M SERIES



## STATISTICAL ANALYSIS

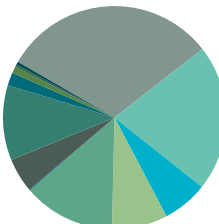
Versus Benchmark	3 Months	YTD	1 Year	3 Years	5 Years
Alpha	-0.12%	-0.29%	-0.33%	-0.32%	-0.35%
Beta	0.99	0.99	0.99	1	0.99
Information Ratio	-1.41	-4.87	-4.47	-2.87	-2.28
Tracking Error	0.08%	0.08%	0.13%	0.13%	0.20%
Standard Deviation	8.24%	11.38%	15.64%	18.46%	19.15%
Sharpe Ratio	-0.36	0.88	1.2	0.33	0.4

## Breakdown of Breakdown of Top 10 Holdings\*



- MICROSOFT CORP COM 5.39%
- NVIDIA CORP COM 3.90%
- TESLA INC COM USD0.001 3.18%
- EXXON MOBIL CORP COM 2.59%
- JOHNSON & JOHNSON COM USD1 2.34%
- PROCTER & GAMBLE COM NPV 2.01%
- CHEVRON CORP COM 1.74%
- HOME DEPOT INC COM 1.74%
- ELI LILLY & CO COM 1.62%
- MERCK & CO INC NEW COM 1.55%

## Sectoral Allocation\*



- Information Technology 31.12%
- Health Care 21.21%
- Energy 6.61%
- Consumer Staples 8.08%
- Consumer Discretionary 13.31%
- Utilities .14%
- Materials 4.99%
- Industrials 10.89%
- Real Estate 1.88%
- Communication Services .96%
- Cash .44%
- Financials .34%