

SAB Invest MSCI Tadawul 30 ETF
Factsheet – Q2 2023
Fund Objective

Long term capital appreciation.

Fund Details

Fund Size	Inception Date	Unit Price	Benchmark
SAR 15 million	21-Nov-11	SAR 44.8844	MSCI Tadawul 30 Index (SAR) ⁽¹⁾

Performance

Net Returns %	3 months	YTD	1 year	3 years	5 years	10 years	Since Inception
Fund	5.77	4.70	(1.43)	16.58	6.41	5.71	7.32
Benchmark	5.20	3.29	(3.84)	14.35	5.07	5.50	7.27
Excess Return	0.57	1.42	2.41	2.24	1.34	0.21	0.05

Calendar Year Performance⁽²⁾

Net Returns %	2022	2021	2020	2019	2018	2017	2016
Fund	(5.01)	36.93	1.40	3.52	8.33	3.81	15.22
Benchmark	(6.54)	34.64	(1.71)	4.68	9.26	4.75	16.20
Excess Return	1.53	2.29	3.12	(1.16)	(0.94)	(0.94)	(0.98)

Fund Facts

Fund Start Date	21-Nov-11
Unit price upon offering	SAR 10
Total Net Assets	SAR 15 million
Total Units in Fund	340,000.00
Fund Type	Open-Ended / ETFs
Fund Currency	SAR
Level of Risk	High
Benchmark	MSCI Tadawul 30 Index (SAR)
Distribution Frequency	Not Applicable
Management Fees	0.75% p.a.
Subscription Fees	NIL
Full Ownership	100%
Usufruct Right	Not Applicable

Fund Information

Bloomberg	SAUDI20 AB Equity
ISIN	SA12T0A4IT43
SEDOL	NIL
Domicile	Saudi Arabia
Sub-fund Manager	Not Applicable
Investment Manager	SAB Invest
Administrator	SAB Invest
Dealing Days	Every Business Day
Website	sabinvest.com
Phone Number	800-124-2442
Email	aicustomer@cabinvest.com

Fund Statistics

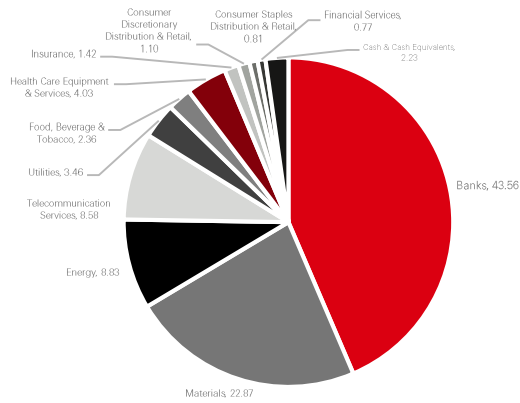
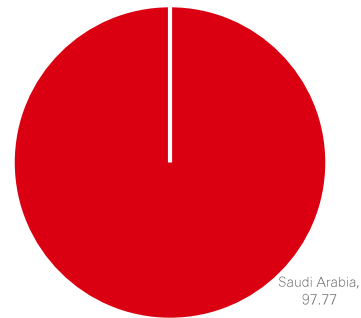
Profits Distributed	Not Applicable
Fund Manager's Investment to NAV	0.00%
Dealing Cost ⁽³⁾	SAR 502 representing 0.00% of average NAV
Weighted Average Maturity (in days)	Not Applicable
Change in unit price compared to previous quarter	5.77%
Dual Unit Price	Not Applicable
Expense Ratio ⁽³⁾	0.22%
Borrowings	NIL

Past performance does not predict future returns. The value of an investment in the Fund may fall as well as rise and investors may not get back the amount originally invested. Changes in rates of exchange between currencies may cause the value of investments to decrease or increase.

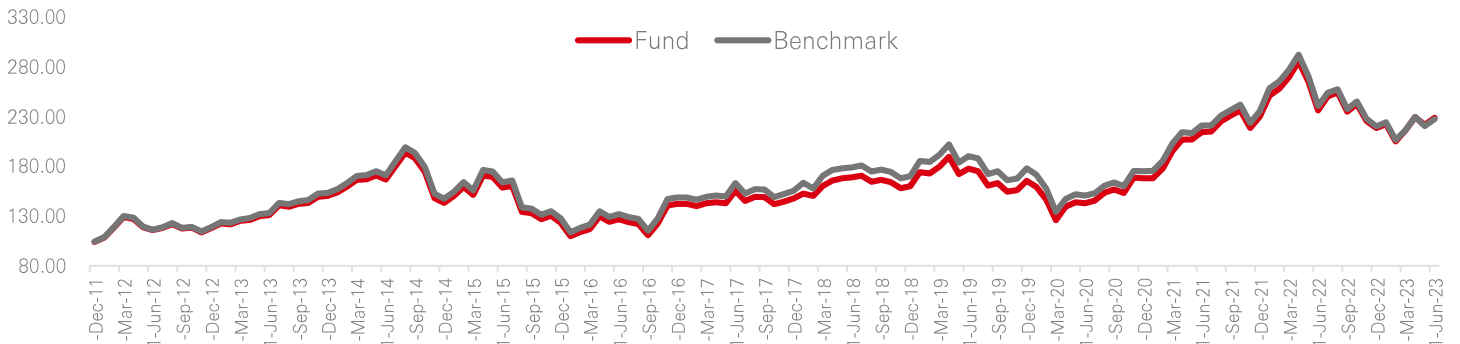
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Top 10 Holdings (%)*

No.	Security	Weight %	No.	Security	Weight %
1	ALRAJHI	13.54	6	MAADEN	6.07
2	SNB	11.07	7	RIBL	4.24
3	SABIC	9.01	8	SABB	3.63
4	SAUDI ARAMCO	8.83	9	ALINMA	3.28
5	STC	6.83	10	SABIC AGRI-NUTRIENTS	3.07

*As at the beginning of the quarter

Sector Allocation (%)

Geographical Allocation (%)


Performance Statistics ⁽⁴⁾	3 months	YTD	1 year	3 years	5 years
Standard Deviation (%)	12.95	17.46	18.67	17.08	18.87
Sharpe Ratio	0.33	0.11	(0.34)	0.83	0.21
Tracking Error (%)	3.81	2.72	2.46	1.62	1.81
Beta	0.74	0.90	0.92	0.97	0.98
Alpha (%)	1.54	1.46	1.73	2.65	1.40
Information Ratio	0.15	0.52	0.98	1.38	0.74

Cumulative Performance Since Inception (%)

Notes:

- (1) Benchmark used prior to 22-Dec-2019 is SAB Invest 20 Shariah TR Index.
- (2) Performance presented is based on the most recent closing price for the specified period and the equivalent is applied on the benchmark.
- (2) Performance presented for periods above 1 year is annualized.
- (3) Dealing cost & expense ratio are inclusive of VAT (if applicable).
- (4) Performance statistics are annualized.
- (4) Risk-free rate used is 3M SAIBOR.

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