

Yaqeen Capital Yaqeen Petrochemical ETF Fund



As of Friday, 30-Jun-2023

Fund Objectives

YAQEEN Petrochemical ETF aims to provide investors with long term capital appreciation and growth. The Fund passively invests in the listed Saudi equities of the Petrochemical sector in order to achieve the results that correspond to the performance, before fees and expenses, of the Benchmark Index, namely Yaqeen Petrochemical Index.

Fund Facts

| | |
|--|----------------------------|
| Unit Price | SAR 35.1687 |
| Fund Net Asset Value | SAR 6,154,516.62 |
| Total Units of the Fund | 175,000 |
| Fund Level of Risk | High Risk |
| Type of Fund | Open Ended Traded Fund |
| Size of the Fund | SAR 6,154,516.62 |
| Fund Category | Equity Index Fund |
| Fund's Ownership Investments | Full Ownership 100% |
| Inception Date & Price | 5-Jul-10 & SAR 20.00 |
| Price to Earnings Ratio | 1.50 |
| Fund Currency | Saudi Riyal |
| Management Fee (p.a.) | 0.50% of NAV |
| Valuation Day | Each Business Day |
| Fund Custodian | Albilad Capital |
| Fund Benchmark | Yaqeen Petrochemical Index |
| Index Provider | Saudi Stock Exchange |
| % of Total Fees and charges | 0.2867% (SAR 17,710) |
| % of Profits distributed in quarter | None |
| Investment Amount & percentage | 52.29% (SAR 3,227,510.10) |
| % of fees for the mgt. of the invested funds | N/A |
| Total Amount dealing expenses | SAR 77.90 |
| % of Total Amount dealing to AUM avg | 0.0013% |
| % of borrowings to AUM | None |

Awards



CONTACT DETAILS

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Performance Table

| Short Term | 1 Week | 1 Month | 3 Months | 6 Months | QoQ* | YoY |
|------------|--------|---------|----------|----------|--------|---------|
| Fund | -0.18% | 2.88% | 1.48% | 3.53% | 1.48% | -9.95% |
| Benchmark | -0.13% | 3.02% | 1.76% | 2.11% | 1.76% | -13.41% |
| Alpha | -0.05% | -0.14% | -0.28% | 1.42% | -0.28% | 3.46% |

| Calendar Return | 2018 | 2019 | 2020 | 2021 | 2022 | YTD |
|-----------------|--------|---------|--------|--------|---------|-------|
| Fund | 11.05% | -8.68% | 14.33% | 34.13% | -20.67% | 3.53% |
| Benchmark | 8.82% | -11.00% | 11.60% | 32.30% | -23.50% | 2.11% |
| Alpha | 2.23% | 2.32% | 2.73% | 1.83% | 2.83% | 1.42% |

| Cumulative Return | 1 Year | 2 Years | 3 Years | 5 Years | 10 Years | Since Inception |
|-------------------|---------|---------|---------|---------|----------|-----------------|
| Fund | -9.95% | -13.41% | 36.07% | 5.12% | 37.32% | 75.84% |
| Benchmark | -13.41% | -18.52% | 26.90% | -7.25% | 3.69% | 21.87% |
| Alpha | 3.46% | 5.10% | 9.17% | 12.37% | 33.63% | 53.97% |

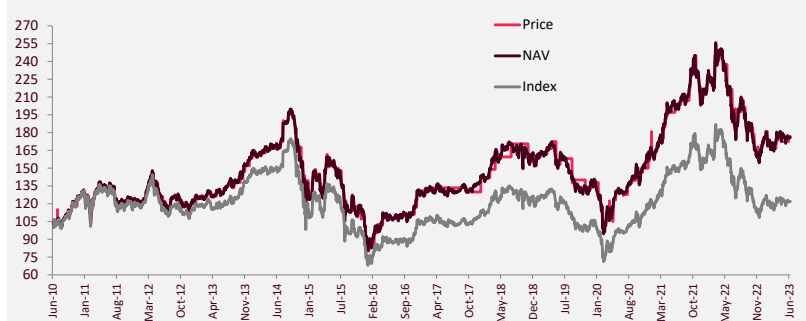
| Annualized Return(%pa) | 1 Year | 2 Years | 3 Years | 5 Years | 10 Years | Since Inception |
|------------------------|---------|---------|---------|---------|----------|-----------------|
| Fund | -9.95% | -6.95% | 10.81% | 1.26% | 6.55% | 4.82% |
| Benchmark | -13.41% | -9.73% | 8.27% | -1.86% | 0.73% | 1.66% |

* Change in unit price (compared to the previous quarter)

Statistical Analysis

| VERSUS BENCHMARK | 3 Months | YTD | 1 Year | 3 Years | 5 Years | Since Inception |
|--------------------|----------|--------|--------|---------|---------|-----------------|
| Alpha | -0.28% | 1.42% | 3.46% | 2.55% | 5.82% | 3.15% |
| Beta | 0.94 | 0.95 | 0.98 | 0.71 | 0.82 | 0.84 |
| Tracking Error | 0.31% | 1.84% | 1.93% | 2.65% | 2.35% | 2.63% |
| Information Ratio | -0.995 | 1.367 | 2.061 | 0.893 | 1.088 | 1.108 |
| Standard Deviation | 14.29% | 17.27% | 21.90% | 21.61% | 22.34% | 22.21% |
| Sharpe Ratio | -0.036 | 0.089 | -0.546 | 1.577 | 1.581 | 3.325 |
| Treynor Ratio | -0.005 | 0.016 | -0.122 | 0.124 | 0.055 | 0.033 |

Performance Fund vs Benchmark

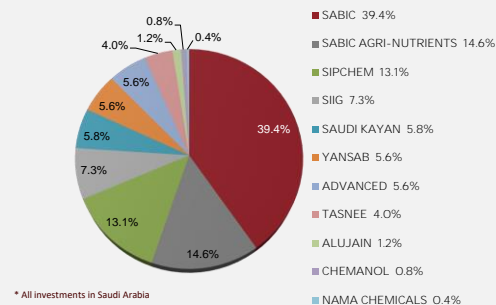


Top Investments (% to Total Portfolio)

| | |
|----------------------|-------|
| SABIC | 39.4% |
| SABIC AGRI-NUTRIENTS | 14.6% |
| SIPCHEM | 13.1% |
| SIIG | 7.3% |
| SAUDI KAYAN | 5.8% |
| YANSAB | 5.6% |
| ADVANCED | 5.6% |
| TASNEE | 4.0% |
| ALUJAIN | 1.2% |
| CHEMANOL | 0.8% |

Note: values as of the 1st trading day of the quarter

Asset Allocation & Geographic *



* All investments in Saudi Arabia

Note: values as of the 1st trading day of the quarter

Disclaimer

There is no guarantee that the Fund will continue to hold any particular securities or continue investing in any particular sectors. Holdings are subject to change. Investing in this investment fund is not a deposit with any bank, or an obligation of, and is not guaranteed by the Investment Manager. The performance of the fund or the benchmark does not reflect and could not be considered as a guide for the future performance. Past performance is not necessarily a guide to future performance and does not guarantee future results and the Fund remains subject to investment risk. The fund manager is not obliged to accept the redemption requests by the subscribed price. In addition, the fund unit price, values or income may fall and the investor may get back less than he invested. The information mentioned here is not considered as an advice to buy, sell, or commit any investment actions. The Fund manager may have a position or holding in the securities concerned or in related securities and/or may have provided within the previous 12-month significant advice or security business services to the issuer of the securities concerned or of a related security. Service and performance fees/charges apply. Current and potential investors must read the fund terms and conditions and its updates and the prospectus thoroughly, as it contains detailed information about the Fund and the risks associated with investing in this investment fund. This investment may not be suitable for all recipients of this bulletin so the fund terms and conditions must be reviewed and understood and you should seek advice from your investment adviser before making investment decision about this fund.

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