

Yaqeen Capital Yaqeen Saudi Equity ETF Fund



As of Saturday, 30-Sep-2023

Fund Objectives

YAQEEN Saudi Equity ETF aims to provide investors with long term capital appreciation and growth. The Fund passively invests in the listed Saudi equities in order to achieve the results that correspond to the performance, before fees and expenses, of the Benchmark Index, namely Yaqeen F30 Index.

Fund Facts

Unit Price	SAR 49.4446
Fund Net Asset Value	SAR 50,680,725.54
Total Units of the Fund	1,025,000
Fund Level of Risk	High Risk
Type of Fund	Open Ended Fund
Size of the Fund	SAR 50,680,725.54
Fund Category	Equity Index Fund
Fund's Ownership Investments	Full Ownership 100%
Inception Date & Price	16-Mar-10 & SAR 20.00
Price to Earnings Ratio	18.20
Fund Currency	Saudi Riyal
Management Fee (p.a.)	0.50% of NAV
Valuation Day	Each Business Day
Fund Custodian	Albilad Capital
Fund Benchmark	F30 Yaqeen Saudi Equity Index
Index Provider	Saudi Stock Exchange
% of Total Fees and charges	0.2899% (SAR 146,586)
% of Profits distributed in quarter	None
Yaqeen Investment Amount & %age	23.07% (SAR 11,377,185.48)
% of fees for the mgt. of the invested fi	N/A
Total Amount dealing expenses	SAR 22,923.79
% of Total Amt dealing to AUM avg	0.0453%
% 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	1.77%	-2.33%	2.23%	8.51%	6.36%	2.62%
Benchmark	1.82%	-2.90%	0.94%	7.02%	6.00%	0.32%
Alpha	-0.04%	0.57%	1.29%	1.50%	0.36%	2.30%

Calendar Return	2018	2019	2020	2021	2022	YTD
Fund	8.16%	8.27%	6.99%	34.39%	-5.80%	11.05%
Benchmark	6.09%	5.74%	5.51%	33.04%	-5.23%	8.80%
Alpha	2.07%	2.53%	1.48%	1.35%	-0.57%	2.25%

Cumulative Return	1 Year	2 Years	3 Years	5 Years	10 Years	Since Inception
Fund	2.62%	4.23%	45.72%	57.22%	76.34%	147.24%
Benchmark	0.32%	2.87%	42.85%	47.90%	48.75%	88.23%
Alpha	2.30%	1.36%	2.87%	9.32%	27.59%	59.01%

Annualized Return(%pa)	1 Year	2 Years	3 Years	5 Years	10 Years	Since Inception
Fund	2.62%	2.09%	13.37%	9.47%	5.84%	7.21%
Benchmark	0.32%	1.42%	12.62%	8.14%	4.05%	4.99%

* 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	1.29%	2.25%	2.30%	0.75%	1.33%	2.23%
Beta	1.01	0.97	0.98	0.95	0.98	0.97
Tracking Error	1.30%	1.04%	0.96%	1.94%	1.62%	1.83%
Information Ratio	0.744	2.576	2.327	0.346	0.776	1.137
Standard Deviation	10.78%	14.56%	15.33%	16.06%	17.47%	18.00%
Sharpe Ratio	0.021	0.622	0.040	2.722	3.161	8.071
Treynor Ratio	0.002	0.093	0.006	0.119	0.077	0.054

Performance Fund vs Benchmark

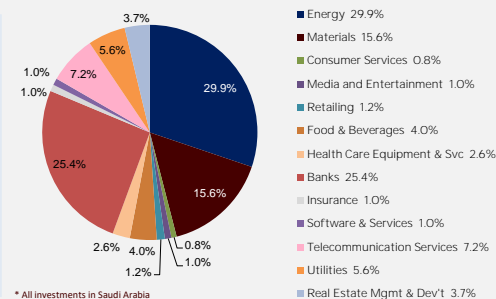


Top Investments (% to Total Portfolio)

SAUDI ARAMCO	29.1%
ALRAJHI	18.3%
SABIC	5.1%
STC	5.0%
ACWA POWER	4.0%
ALINMA	3.9%
MAADEN	3.3%
ALMARAI	2.6%
ALBILAD	2.2%
ETIHAD TISALAT	2.1%

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

Sectoral Allocation



* 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 request 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 prospectus and its conditions and updates and the principal investment risks 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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