

AlYusr Morabaha and Sukuk Fund
Factsheet – Q2 2023
Fund Objective

Steady appreciation, and preservation of invested capital.

Fund Details

Fund Size	Inception Date	Unit Price	Benchmark
SAR 339 million	25-Apr-07	SAR 12.7947	6 Months SAIBID

Performance

Net Returns %	3 months	YTD	1 year	3 years	5 years	10 years	Since Inception
Fund	1.23	2.49	(2.53)	0.23	1.12	1.44	1.54
Benchmark	1.37	2.86	5.44	2.46	2.40	1.88	1.82
Excess Return	(0.14)	(0.37)	(7.97)	(2.22)	(1.28)	(0.45)	(0.29)

Calendar Year Performance ⁽¹⁾

Net Returns %	2022	2021	2020	2019	2018	2017	2016
Fund	(3.90)	1.52	1.60	2.65	2.47	2.01	2.63
Benchmark	3.20	0.82	1.30	2.52	2.27	1.85	1.92
Excess Return	(7.10)	0.70	0.30	0.14	0.20	0.16	0.71

Fund Facts	
Fund Start Date	25-Apr-07
Unit price upon offering	SAR 10
Total Net Assets	SAR 339 million
Total Units in Fund	26,481,438.66
Fund Type	Open-Ended
Fund Currency	SAR
Level of Risk	Low to medium
Benchmark	6 Months SAIBID
Distribution Frequency	Not Applicable
Management Fees	0.50% p.a.
Subscription Fees	NIL
Full Ownership	100%
Usufruct Right	Not Applicable

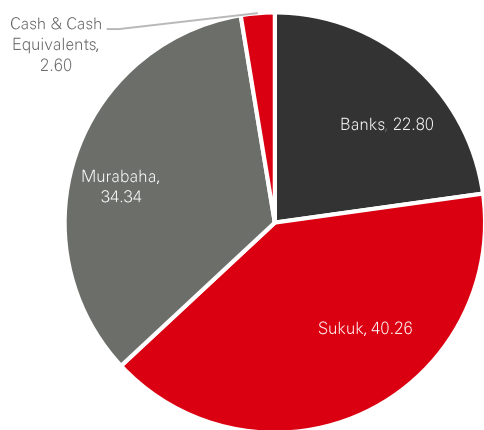
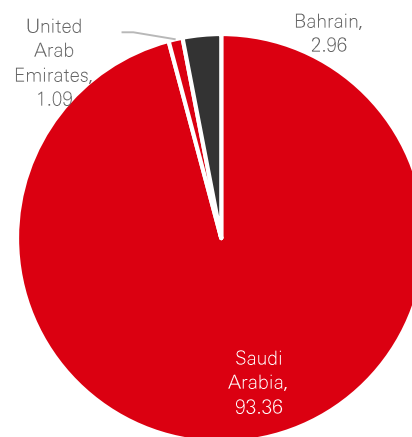
Fund Information	
Bloomberg	NIL
ISIN	NIL
SEDOL	NIL
Domicile	Saudi Arabia
Sub-fund Manager	Not Applicable
Investment Manager	SAB Invest
Administrator	SAB Invest
Dealing Days	Every Business Day
Website	sabinvest.com
Phone Number	800-124-2442
Email	aicustomercare@sabinvest.com

Fund Statistics	
Profits Distributed	Not Applicable
Fund Manager's Investment to NAV	11.19%
Dealing Cost ⁽²⁾	NIL
Weighted Average Maturity (in days)	Not Applicable
Change in unit price compared to previous quarter	1.23%
Dual Unit Price	Not Applicable
Expense Ratio ⁽²⁾	0.15%
Borrowings	NIL

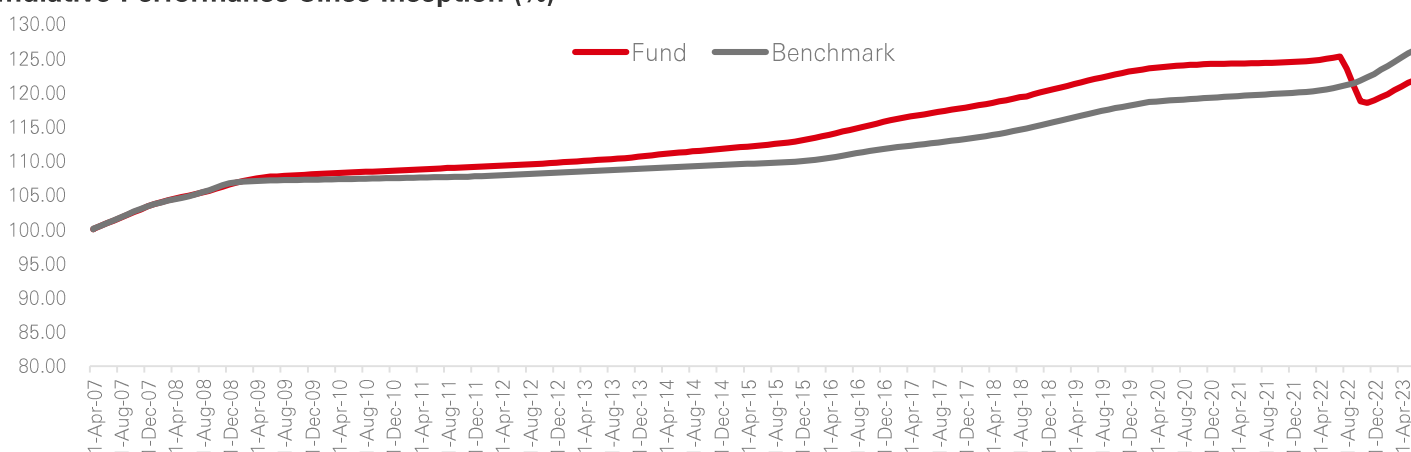
AlYusr Morabaha and Sukuk Fund
Factsheet – Q2 2023
Top 10 Holdings (%)*

No.	Security	Weight %	No.	Security	Weight %
1	SABBAB Float 07/22/30	17.47	6	SIB Sukuk	7.40
2	Aljazira Bank Sukuk	14.80	7	RIBL 4 PERP	6.22
3	Albilad Bank Sukuk	8.88	8	SARSTA 3.04 12/09/31	4.74
4	Alrajhi Bank	7.40	9	SARSTA 3.04 12/09/31	4.74
5	Alrajhi Bank	7.40	10	Alrajhi Bank	4.44

*As at the beginning of the quarter

Asset Allocation (%)

Geographical Allocation (%)


Performance Statistics ⁽³⁾	3 months	YTD	1 year	3 years	5 years
Standard Deviation (%)	0.26	0.22	3.36	1.97	1.56
Sharpe Ratio	(0.88)	(1.58)	(2.22)	(1.10)	(0.81)
Tracking Error (%)	0.10	0.16	3.10	2.09	1.65
Beta	0.52	0.57	2.87	0.03	0.03
Alpha (%)	(0.18)	(0.36)	(8.93)	(2.17)	(1.27)
Information Ratio	(1.36)	(2.31)	(2.57)	(1.07)	(0.78)

Cumulative Performance Since Inception (%)

Notes:

- (1) Performance presented is based on the most recent closing price for the specified period and the equivalent is applied on the benchmark.
- (1) Performance presented for periods above 1 year is annualized.
- (2) Dealing cost & expense ratio are inclusive of VAT (if applicable).
- (3) Performance statistics are annualized.
- (3) Risk-free rate used is 3M SAIBOR.

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.