

# SNB Capital Europe Index Fund

Fact Sheet | Ending June 30, 2024



## 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 Europe Islamic M-Series Index (Net Total Return USD).

## FUND FACTS

|                                 |   |
|---------------------------------|---|
| <b>Start Date</b>               | Nov-1994  |
| <b>Unit Price Upon Offering</b> | 1   |
| <b>Fund Assets</b>              | USD 124.02 Million  |
| <b>Fund Type</b>                | Open Ended  |
| <b>Currency</b>                 | US Dollar   |
| <b>Risk Level</b>               | High Risk   |
| <b>Benchmark</b>                | MSCI Europe 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>               | 5.60               |
| <b>Change in Unit Price Compared to Last Quarter</b> | 0.14               |
| <b>Dual Unit Price</b>                               | N/A                |
| <b>Total Units</b>                                   | 22,162,731.24      |
| <b>Total Net Assets</b>                              | USD 124.02 Million |
| <b>P/E Ratio</b>                                     | N/A                |
| <b>Total Expense</b>                                 | 129,463.99         |
| <b>Total Expense Ratio</b>                           | 0.43%              |
| <b>Borrowing Ratio</b>                               | 0.00%              |
| <b>Dealing Expenses</b>                              | 2,268.12           |
| <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 |

[www.ncbc.com](http://www.ncbc.com) | [alahlitadawul@alahlicapital.com](mailto:alahlitadawul@alahlicapital.com) | 92 0000 232

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 \*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

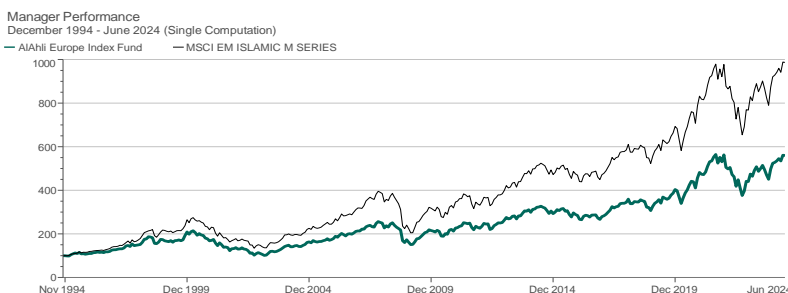
not annualized if less than one year

| Short Term | 1 Month | 3 Months | 6 Months | 9 Months |
|------------|---------|----------|----------|----------|
| Fund       | -0.22%  | 2.63%    | 6.80%    | 19.05%   |
| Benchmark  | -0.18%  | 2.81%    | 7.19%    | 19.71%   |
| Variance   | -0.04%  | -0.18%   | -0.39%   | -0.66%   |

| Calendar Returns YTD | 2023   | 2022   | 2021    | Since Inception |
|----------------------|--------|--------|---------|-----------------|
| Fund                 | 6.80%  | 19.06% | -21.79% | 5.99%           |
| Benchmark            | 7.19%  | 19.89% | -21.43% | 8.05%           |
| Variance             | -0.39% | -0.83% | -0.36%  | -2.06%          |

| Annualized Return | 1 Year | 3 Years | 5 Years |
|-------------------|--------|---------|---------|
| Fund              | 12.10% | 1.54%   | 8.68%   |
| Benchmark         | 12.87% | 2.14%   | 9.34%   |
| Variance          | -0.77% | -0.60%  | -0.66%  |

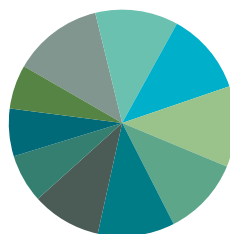
## FUND PERFORMANCE



## STATISTICAL ANALYSIS

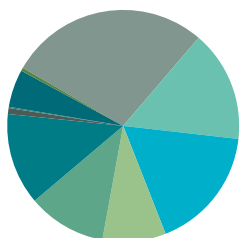
| Versus Benchmark   | 3 Months | YTD    | 1 Year | 3 Years | 5 Years |
|--------------------|----------|--------|--------|---------|---------|
| Alpha              | -0.18%   | -0.39% | -0.64% | -0.58%  | -0.56%  |
| Beta               | 1        | 1      | 0.99   | 0.99    | 0.99    |
| Information Ratio  | -6.41    | -12.11 | -8.46  | -3.88   | -3.52   |
| Tracking Error     | 0.03%    | 0.03%  | 0.09%  | 0.15%   | 0.19%   |
| Standard Deviation | 6.21%    | 5.66%  | 15.66% | 19.48%  | 18.29%  |
| Sharpe Ratio       | 0.21     | 0.73   | 0.42   | -0.1    | 0.34    |

## Breakdown of Breakdown of Top 10 Holdings\*



- ASML HOLDING NV EUR0.09 22.07%
- NOVO NORDISK A/S SER'B'DKK0.1 20.33%
- NESTLE SA CHF0.10(REGD) 20.15%
- ASTRAZENECA ORD USD0.25 19.80%
- SAP SE 19.27%
- NOVARTIS AG CHF0.49 (REGD) 18.83%
- ROCHE HLDGS AG GENUSSSCHEINE NPV 16.96%
- UNILEVER PLC ORD GBP0.031111 11.89%
- SCHNEIDER ELECTRIC EUR4.00 11.67%
- L'OREAL EURO.20 10.79%

## Sectoral Allocation\*



- Health Care 31.22%
- Information Technology 17.36%
- Industrials 19.27%
- Materials 9.87%
- Consumer Discretionary 12.24%
- Consumer Staples 14.30%
- Communication Services .93%
- Utilities .19%
- Cash -5.88%
- Energy .49%