anb capital SAR Trade Fund (Shariah)

Quarterly Statement September - 2024

Fund Objective

The investment objective of the fund is to provide capital preservation and short-term capital growth, through investing in Shariah-compliant conservative transactions (Murabaha & Ijara).

Fund Facts

Fund Start Date	01/01/1993
Unit Price upon offering	10 SAR
Size of the Fund	1,913,690,626.13
Type of Fund	Open Ended
Currency of the Fund	Saudi Riyals
Level of Risk	Low Risk
Benchmark	Indicative 1 Month Murabaha
Number of distribution	NA
% of fees for management of the invested funds	0.45%
Investment advisor & fund sub-manager	NA
The number of days of the weighted average	172.93

Price information as at the end of Q3 September - 2024

Unit Price	24.6361
Change in unit price (compared to the previous quarter)	1.46%
Dual unit price	24.6273
Total units of the fund	77,676,961.58
Total net assets	1,913,659,530.91
P/E	NA

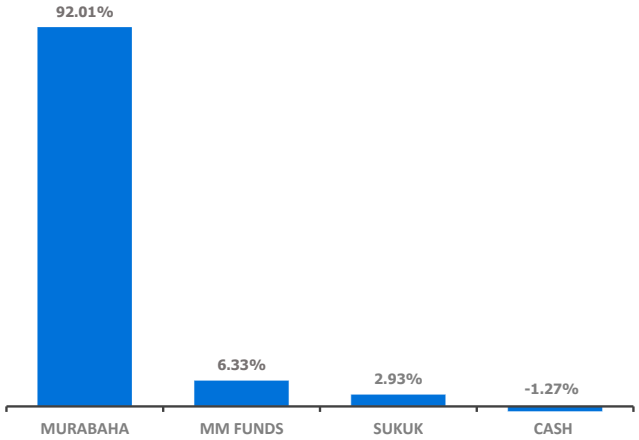
Details of the fund's ownership investments

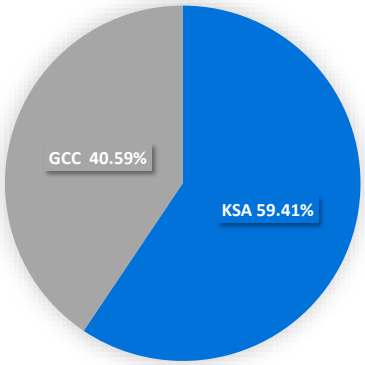
Full ownership	100%
Usufruct right	0%

Fund information as at the end of Q3 September - 2024

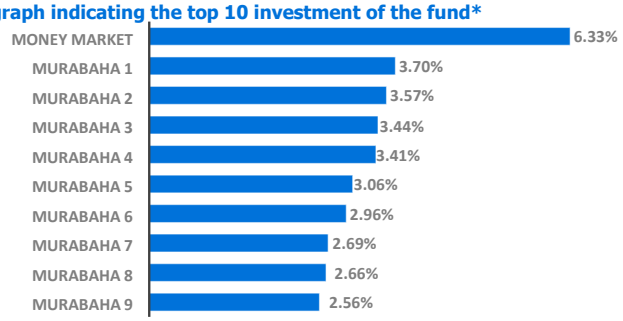
Item	Value	%
Total Expense Ratio (TER)	2,961,531.66	0.15%
Borrowing percentage	-	0.00%
Dealing expenses	-	0.00%
Investment of fund manager	-	0.00%
Distributed profits	-	0.00%

A graph indicating the fund's asset distribution *





A graph indicating the top 10 investment of the fund*



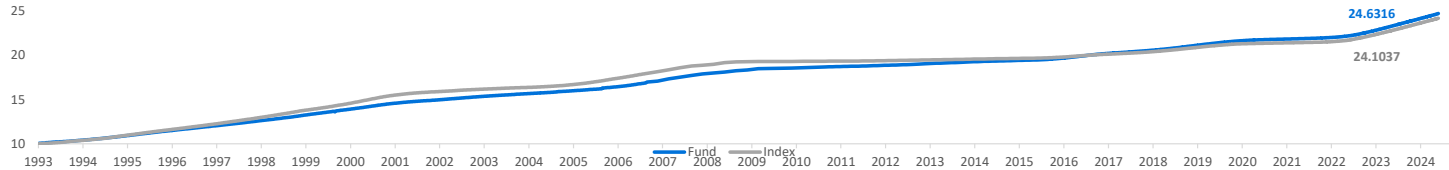
Revenue

Item	3 months **	YTD	1 Year	3 years	5 Years
Fund Performance	5.80	5.75	5.86	12.88	15.60
Benchmark Performance	5.60	5.75	5.84	12.73	14.59
Performance difference	0.20	-0.01	0.02	0.16	1.02

Performance and Risk

Performance & Risk standard	3 months	YTD	1 Year	3 years	5 Years
Standard Deviation	0.09	0.12	0.10	0.59	0.62
Sharp Indicator	-7.38	-4.11	-5.03	-1.11	-0.63
Tracking Error	0.04	0.03	0.08	0.08	0.09
Beta	0.97	0.91	1.34	0.98	0.94
Alpha	0.20	-0.01	0.02	0.16	1.02
Information Index	5.29	-0.20	0.29	0.63	2.24

A graph indicating the performance of the fund since its beginning



Definitions

SD	The standard deviation of an investment's returns is a measure of how much they can differ from its average return. It is a measure of risk and, as a result, volatility. Investors can use the standard deviation as a risk indicator to see how volatile their investments have been in the past. A higher standard deviation indicates that an investment is more variable or riskier.
SI	The Sharpe ratio is a tool that allows investors to compare the return on investment to the risk involved. This ratio is derived by subtracting the risk-free rate from the return of the portfolio and dividing the result by the investment's standard deviation.
TE	Tracking error is a financial performance metric that evaluates the difference between an investment portfolio's return variations and the return fluctuations of a set benchmark. Standard deviations are the most common way to measure return variability.
β	The volatility of a mutual fund in relation to its market benchmark is known as beta.
α	For a given level of risk, alpha is the excess return over the market benchmark
IR	The information ratio demonstrates the fund manager's consistency in providing superior risk adjusted performance.

Disclaimer: Past performance figures are not indicative of future performance. Potential investors should be aware that the price of units is subject to change and not guaranteed.
* The top 10 holdings and the allocations are shown as of the beginning of the quarter.
** 3 Months Fund Performance is annualized

Contact Information
www.anbcapital.com.sa 800 124 0055 info@anbcapital.com.sa
anb capital is licensed by the Capital Market Authority of Saudi Arabia (CMA) with authorization No 07072-37