

anb capital Opportunistic Fund

Quarterly Statement June – 2024



Fund Objective

Capturing growth potential of Saudi & GCC listed companies by taking advantage of market movements and mispricing opportunities, managed by a qualified and experienced professional team, striving for consistent superior returns.

Fund Facts

Fund Start Date	02/04/2023
Unit Price upon offering	10 SAR
Size of the Fund	71,946,501.25
Type of Fund	Open Ended
Currency of the Fund	SAR-Saudi Riyals
Level of Risk	High Risk
Benchmark	TASI
Number of distribution	NA
% of fees for management of the invested funds	NA
Investment advisor & fund sub-manager	NA
The number of days of the weighted average	NA

Price information as at the end of Q2 June – 2024

Unit Price	16.0245
Change in unit price (compared to the previous quarter)	-0.10%
Dual unit price	NA
Total units of the fund	4,488,654.54
Total net assets	71,928,638.06
P/E	19.00

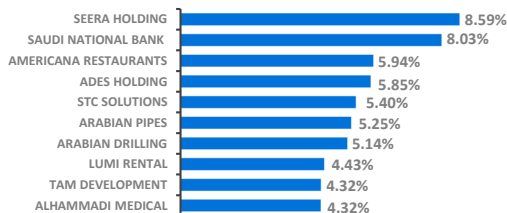
Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

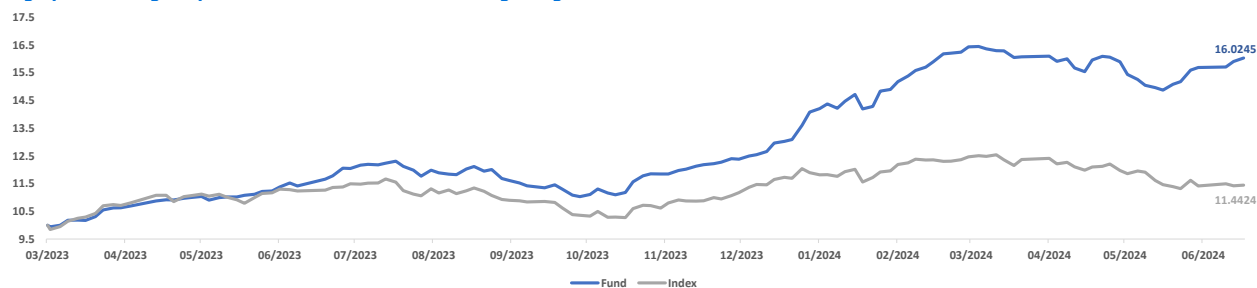
Fund Information as at the end of Q2 June – 2024

Item	Value	%
Total Expense Ratio (TER)	324,020.72	0.57%
Borrowing percentage	0.00	0.00%
Dealing expenses	45,706.06	0.08%
Investment of fund manager	0.00	0.00%
Distributed profits	0.00	0.00%

A graph indicating the top 10 investment of the fund*



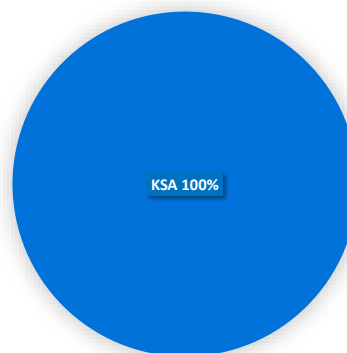
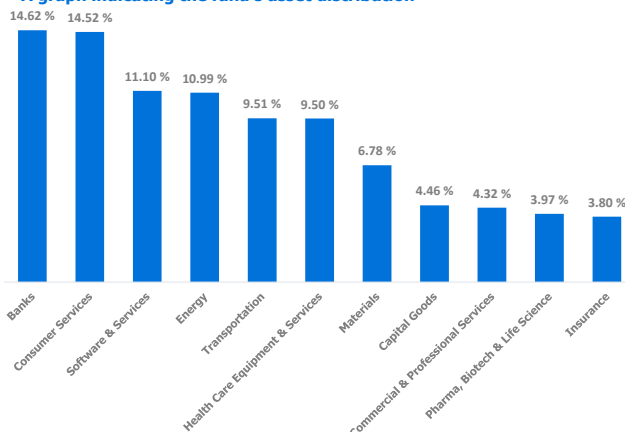
A graph indicating the performance of the fund since its beginning



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.

A graph indicating the fund's asset distribution*



Revenue

Item	3 Months	YTD	1 Year	3 years	5 Years
Fund Performance	-0.10	23.09	40.38	-	-
Benchmark Performance	-5.82	-2.41	1.86	-	-
Performance difference	5.72	25.50	38.52	-	-

Performance and Risk

Performance & Risks standard	3 Months	YTD	1 Year	3 years	5 Years
Standard Deviation	9.93	11.07	21.83	-	-
Sharp Indicator	-0.59	3.63	1.56	-	-
Tracking Error	9.27	8.78	13.52	-	-
Beta	0.58	0.76	1.09	-	-
Alpha	5.72	25.50	38.52	-	-
Information Index	2.47	5.81	2.85	-	-

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.

Contact Information

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* The top 10 investments and the distributions are shown as of the beginning of the quarter.

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