

# anb capital Pure Saudi Equity Fund (Shariah)

Quarterly Statement June – 2024



## Fund Objective

The investment objective of the fund is long-term growth of capital through investments in a broadly diversified portfolio of pure Shariah compliant Saudi Arabian equity securities including Murabaha transactions.

## Fund Facts

Fund Start Date	25/10/2005
Unit Price upon offering	10 SAR
Size of the Fund	225,071,776.16
Type of Fund	Open Ended
Currency of the Fund	SAR-Saudi Riyals
Level of Risk	High Risk
Benchmark	S&P Saudi Pure Companies
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	22.2873
Change in unit price (compared to the previous quarter)	-2.99%
Dual unit price	NA
Total units of the fund	10,096,300.61
Total net assets	225,019,012.54
P/E	26.90

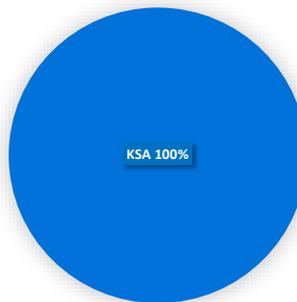
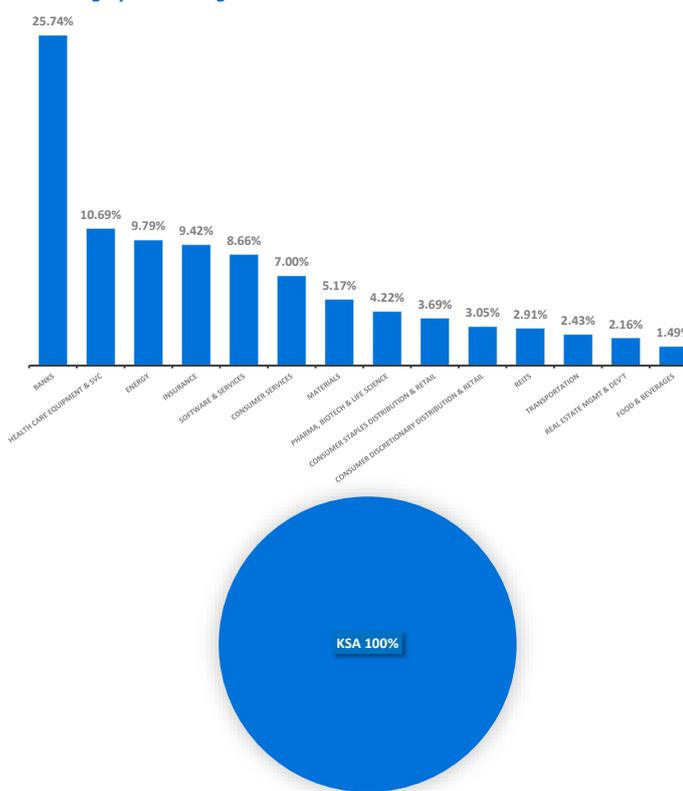
## Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

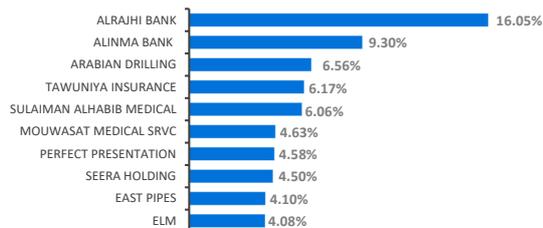
## Fund Information as at the end of Q2 June – 2024

Item	Value	%
Total Expense Ratio (TER)	1,239,824.95	0.54%
Borrowing percentage	0.00	0.00%
Dealing expenses	30,989.95	0.013%
Investment of fund manager	0.00	0.00%
Distributed profits	0.00	0.00%

A graph indicating the fund's asset distribution\*



A graph indicating the top 10 investment of the fund\*



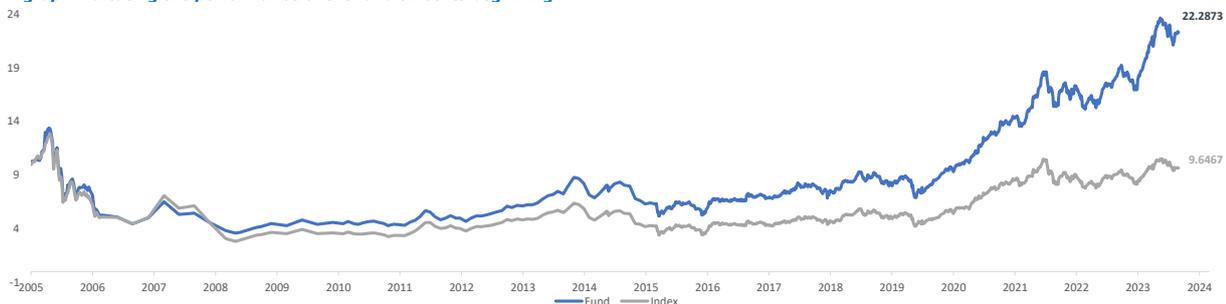
## Revenue

Item	3 Months	YTD	1 Year	3 years	5 Years
Fund Performance	-2.99	8.68	23.44	72.09	153.33
Benchmark Performance	-4.69	0.89	6.77	23.10	75.38
Performance difference	1.70	7.79	16.67	48.99	77.94

## Performance and Risk

Performance & Risks standard	3 Months	YTD	1 Year	3 years	5 Years
Standard Deviation	11.02	10.85	20.77	20.53	19.37
Sharp Indicator	-1.58	1.05	0.82	0.95	1.41
Tracking Error	4.88	4.54	5.32	4.12	5.02
Beta	0.98	0.96	1.06	0.99	0.94
Alpha	1.70	7.79	16.67	48.99	77.94
Information Index	1.39	3.44	3.14	3.97	3.10

A graph indicating the performance of the fund since its beginning



## Definitions

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.

**SD** 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.

$\beta$  The volatility of a mutual fund in relation to its market benchmark is known as beta.

$\alpha$  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.

## Contact Information

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