

# ANB Capital Saudi Equity Fund

Quarterly Statement June 2023



## Fund Objective

The investment objective of the fund is to invest in a broadly diversified portfolio of Saudi Arabian equities including Money Market & Murabaha funds.

## Fund Facts

|  |                  |
|--|------------------|
| Fund Start Date                                | 01/04/1992       |
| Unit Price upon offering                       | 10 SAR           |
| Size of the Fund                               | 163,159,719.84   |
| 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 - 2023

|   |                |
|---|----------------|
| Unit Price  | 192.8049       |
| Change in unit price (compared to the previous quarter) | 12.41%         |
| Dual unit price   | 0              |
| Total units of the fund                                 | 845,802.94     |
| Total net assets  | 163,074,950.70 |
| P/E   | 17.92          |

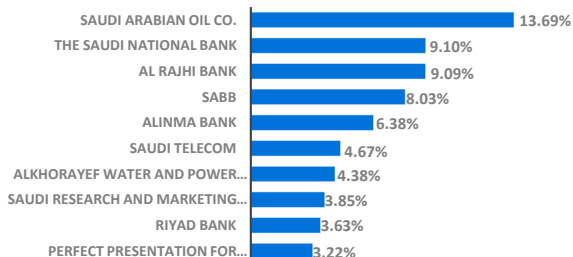
## Details of the fund's ownership investments

|                |      |
|----------------|------|
| Full ownership | 100% |
| Usufruct right | 0%   |

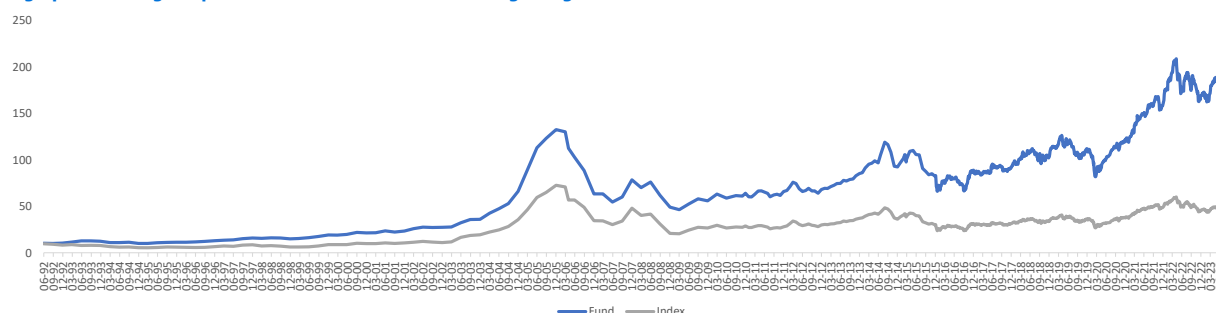
## Fund Information as at the end of Q2 June - 2023

| Item                       | Value      | %      |
|----------------------------|------------|--------|
| Total Expense Ratio (TER)  | 868,071.14 | 0.55%  |
| Borrowing percentage       | -          | 0.00%  |
| Dealing expenses           | 41,910.19  | 0.027% |
| Investment of fund manager | -          | 0.00%  |
| Distributed profits        | -          | 0.00%  |

## A graph indicating the top 10 investment of the fund



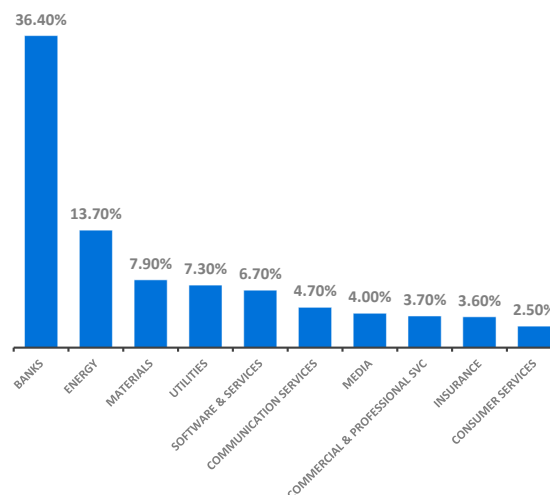
## A graph indicating the performance of the fund since its beginning



## 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.   |
| $\beta$  | 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.  |

## A graph indicating the fund's asset distribution



## Revenue

| Item                   | 3 Months | YTD   | 1 Year | 3 years | 5 Years |
|------------------------|----------|-------|--------|---------|---------|
| Fund Performance       | 12.11    | 13.84 | 7.79   | 90.99   | 75.82   |
| Benchmark Performance  | 9.17     | 9.35  | -2.23  | 57.23   | 37.86   |
| Performance difference | 2.94     | 4.49  | 10.01  | 33.76   | 37.96   |

## Performance and Risk

| Performance & Risks standard | 3 Months | YTD  | 1 Year | 3 years | 5 Years |
|------------------------------|----------|------|--------|---------|---------|
| Standard Deviation           | 7.64     | 9.79 | 18.14  | 17.21   | 18.83   |
| Sharp Indicator              | 5.68     | 2.30 | 0.15   | 1.62    | 0.67    |
| Tracking Error               | 3.29     | 3.25 | 2.95   | 4.43    | 4.01    |
| Beta                         | 0.82     | 0.95 | 0.94   | 0.95    | 0.97    |
| Alpha                        | 11.77    | 8.98 | 10.01  | 11.25   | 7.59    |
| Information Index            | 3.58     | 2.77 | 3.40   | 2.54    | 1.89    |

**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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