

anb capital Saudi Equity Fund (Shariah)

Quarterly Statement June – 2024



Fund Objective

The investment objective of the fund is to invest in a broadly diversified portfolio of Saudi Arabian equities that are Shariah-compliant, and to invest in Murabaha and trading deals and funds.

Fund Facts

Fund Start Date	01/05/1993
Unit Price upon offering	10 SAR
Size of the Fund	156,439,529.01
Type of Fund	Open Ended
Currency of the Fund	Saudi Riyals
Level of Risk	High Risk
Benchmark	S&P Saudi Shariah Domestic
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	263.5709
Change in unit price (compared to the previous quarter)	-0.05%
Dual unit price	0
Total units of the fund	593,397.91
Total net assets	156,402,420.00
P/E	22.30

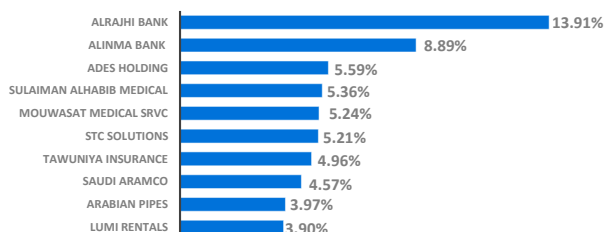
Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

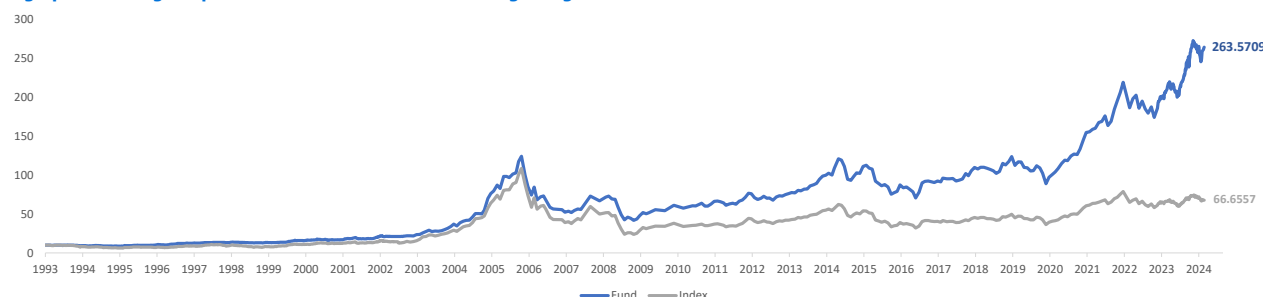
Fund Information as at the end of Q2 June – 2024

Item	Value	%
Total Expense Ratio (TER)	834,621.07	0.54%
Borrowing percentage	0.00	0.00%
Dealing expenses	50,942.22	0.033%
Investment of fund manager	0.00	0.00%
Distributed profits	0.00	0.00%

A graph indicating the top 10 investment of the fund*



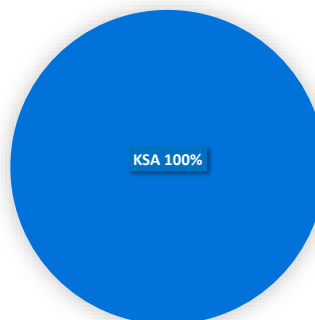
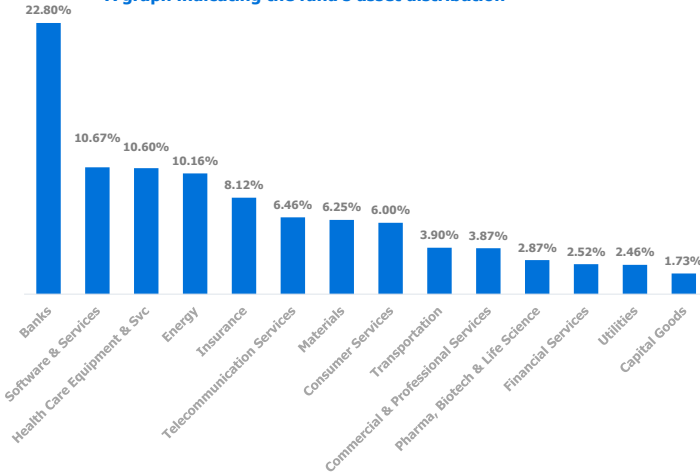
A graph indicating the performance of the fund since its beginning



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	3Months	YTD	1 Year	3 years	5 Years
Fund Performance	-0.05	11.84	27.23	66.48	125.70
Benchmark Performance	-5.29	-2.45	2.73	6.42	43.54
Performance difference	5.24	14.28	24.50	60.07	82.16

Performance and Risk

Performance & Risks standard	3Months	YTD	1 Year	3 years	5 Years
Standard Deviation	9.95	11.08	18.69	19.23	18.59
Sharp Indicator	-0.56	1.60	1.11	0.92	1.17
Tracking Error	6.04	5.46	8.19	5.86	5.62
Beta	0.87	1.01	0.99	0.99	0.95
Alpha	5.24	14.28	24.50	60.07	82.16
Information Index	3.47	5.24	2.99	3.42	2.92

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 holdings and the allocations are shown as of the beginning of the quarter.