

anb capital Saudi Sovereign Sukuk Fund (Shariah)

Quarterly Statement March – 2024



Fund Objective

The investment objective of the fund is to achieve long term growth through investing in Saudi Riyal Sovereign Sukuk issued by the government of Saudi Arabia and Shariah-compliant money markets instruments.

Fund Facts

| | |
|--|---|
| Fund Start Date | 08/03/2020 |
| Unit Price upon offering | 10 SAR |
| Size of the Fund | 42,428,487.80 |
| Type of Fund | Open Ended |
| Currency of the Fund | Saudi Riyals |
| Level of Risk | Low Risk |
| Benchmark | 20% SAIBOR 1 Months 80% anb capital Saudi Sovereign Sukuk index |
| Number of distribution | NA |
| % of fees for management of the invested funds | 0.50% |
| Investment advisor & fund sub-manager | NA |
| The number of days of the weighted average | NA |

Price information as at the end of Q1 March – 2024

| | |
|---|---------------|
| Unit Price | 9.1567 |
| Change in unit price (compared to the previous quarter) | -1.36% |
| Dual unit price | 9.1523 |
| Total units of the fund | 4,633,380.92 |
| Total net assets | 42,426,512.72 |
| P/E | NA |

Details of the fund's ownership investments

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

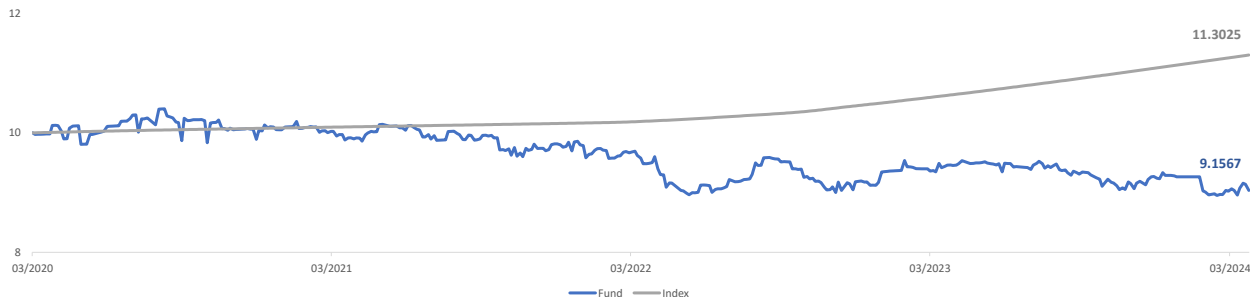
Fund Information as at the end of Q1 March – 2024

| Item | Value | % |
|----------------------------|-----------|--------|
| Total Expense Ratio (TER) | 46,753.72 | 0.11% |
| Borrowing percentage | - | 0.00% |
| Dealing expenses | - | 0.000% |
| Investment of fund manager | - | 0.00% |
| Distributed profits | - | 0.00% |

A graph indicating the top 10 investment of the fund *

| | |
|----------------------------|-------|
| SAUDI GOVERNMENT SAR SUKUK | 9.97% |
| SAUDI GOVERNMENT SAR SUKUK | 8.65% |
| SAUDI GOVERNMENT SAR SUKUK | 8.32% |
| SAUDI GOVERNMENT SAR SUKUK | 6.58% |
| SAUDI GOVERNMENT SAR SUKUK | 6.28% |
| SAUDI GOVERNMENT SAR SUKUK | 4.92% |
| SAUDI GOVERNMENT SAR SUKUK | 4.64% |
| SAUDI GOVERNMENT SAR SUKUK | 3.87% |
| SAUDI GOVERNMENT SAR SUKUK | 3.85% |
| SAUDI GOVERNMENT SAR SUKUK | 3.81% |

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.

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

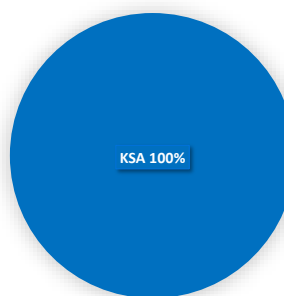
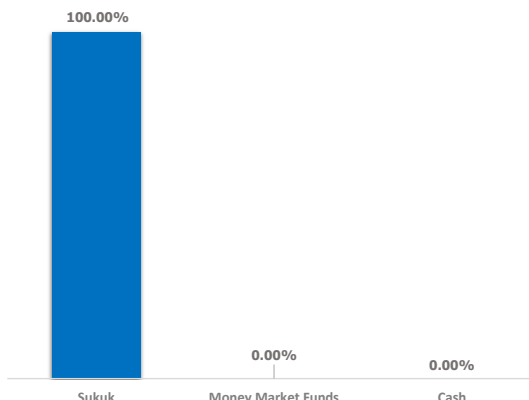
α For a given level of risk, alpha is the excess return over the market benchmark

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.

A graph indicating the fund's asset distribution *



Revenue

| Item | 3months | YTD | 1 Year | 3 years | 5 Years |
|------------------------|---------|-------|--------|---------|---------|
| Fund Performance | -2.61 | -2.61 | -4.46 | -8.88 | - |
| Benchmark Performance | 1.18 | 1.18 | 5.96 | 11.49 | - |
| Performance difference | -3.79 | -3.79 | -10.42 | -20.36 | - |

Performance and Risk

| Performance & Risks standard | 3months | YTD | 1 Year | 3 years | 5 Years |
|------------------------------|---------|-------|--------|---------|---------|
| Standard Deviation | 4.99 | 4.99 | 4.43 | -20.36 | - |
| Sharp Indicator | -3.33 | -3.33 | -2.43 | -2.43 | - |
| Tracking Error | 5.02 | 5.02 | 4.49 | 4.49 | - |
| Beta | -0.09 | -0.09 | -1.06 | 0.56 | - |
| Alpha | -3.79 | -3.79 | -10.42 | -20.36 | - |
| Information Index | -2.96 | -2.96 | -2.32 | -1.27 | - |

Contact Information

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