

# anb capital Saudi Sovereign Sukuk Fund (Shariah)

Quarterly Statement June – 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	41,900,646.69
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 Q2 June – 2024

Unit Price	9.1049
Change in unit price (compared to the previous quarter)	-0.57%
Dual unit price	9.1023
Total units of the fund	4,601,782.52
Total net assets	41,898,684.73
P/E	NA

## Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

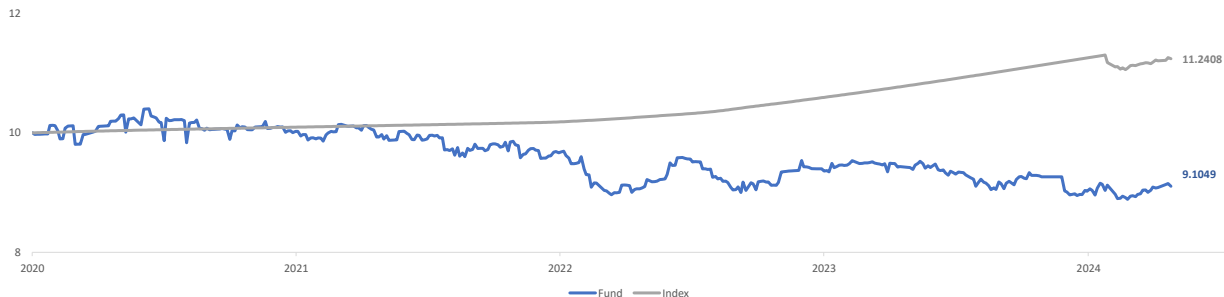
## Fund Information as at the end of Q2 June – 2024

Item	Value	%
Total Expense Ratio (TER)	45,921.74	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	10.23%
SAUDI GOVERNMENT SAR SUKUK	8.54%
SAUDI GOVERNMENT SAR SUKUK	8.34%
SAUDI GOVERNMENT SAR SUKUK	6.40%
SAUDI GOVERNMENT SAR SUKUK	6.07%
SAUDI GOVERNMENT SAR SUKUK	4.93%
SAUDI GOVERNMENT SAR SUKUK	4.74%
SAUDI GOVERNMENT SAR SUKUK	3.93%
SAUDI GOVERNMENT SAR SUKUK	3.77%
SAUDI GOVERNMENT SAR SUKUK	3.52%

## 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.

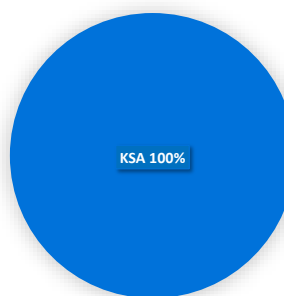
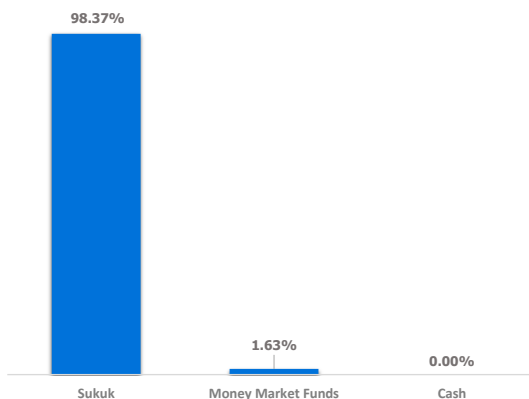
**TE** Tracking error is a financial performance metric that evaluates the difference between an investment portfolio's return variations and the return fluctuations of a set benchmark. Standard deviations are the most common way to measure return variability.

**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.

## A graph indicating the fund's asset distribution \*



## Revenue

Item	3months	YTD	1 Year	3 years	5 Years
Fund Performance	-0.55	-1.88	-3.51	-8.33	-
Benchmark Performance	-0.19	1.01	4.37	11.08	-
Performance difference	-0.36	-2.89	-7.88	-19.40	-

## Performance and Risk

Performance & Risks standard	3months	YTD	1 Year	3 years	5 Years
Standard Deviation	3.90	4.36	5.83	5.76	-
Sharp Indicator	-2.29	-2.40	-1.57	-1.26	-
Tracking Error	3.25	4.15	5.27	5.27	-
Beta	1.01	0.90	1.02	1.09	-
Alpha	-0.36	-2.89	-7.88	-19.40	-
Information Index	-0.52	-1.48	-1.38	-1.17	-

**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.