

## ANB Capital SAR Trade Fund (Shariah)

Quarterly Statement June 2023



### Fund Objective

The investment objective of the fund is to provide capital preservation and short-term capital growth, through investing in Shariah-compliant conservative transactions (Murabaha & Ijara).

### Fund Facts

Fund Start Date	01/01/1993
Unit Price upon offering	10 SAR
Size of the Fund	1,747,412,568.19
Type of Fund	Open Ended
Currency of the Fund	SAR-Saudi Riyals
Level of Risk	Low Risk
Benchmark	Indicative 1 Month Murabaha
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	170.82

### Price information as at the end of Q2 June - 2023

Unit Price	22.9463
Change in unit price (compared to the previous quarter)	1.39%
Dual unit price	22.9409
Total units of the fund	76,148,234.99
Total net assets	1,747,321,844.97
P/E	NA

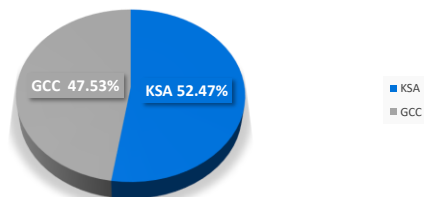
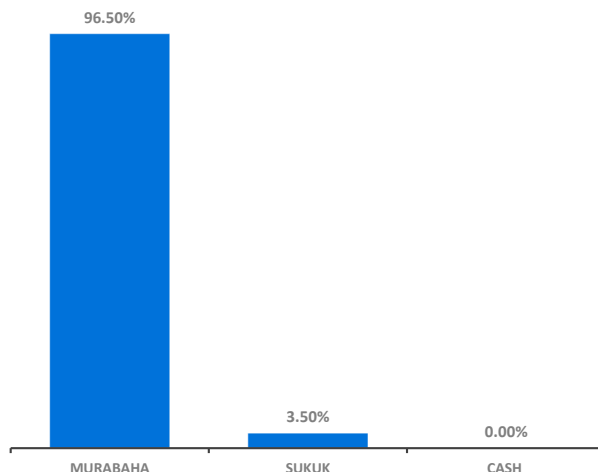
### Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

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

Item	Value	%
Total Expense Ratio (TER)	953,819.61	0.06%
Borrowing percentage	-	0.00%
Dealing expenses	-	0.00%
Investment of fund manager	30,543,531.07	1.97%
Distributed profits	-	0.00%

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



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



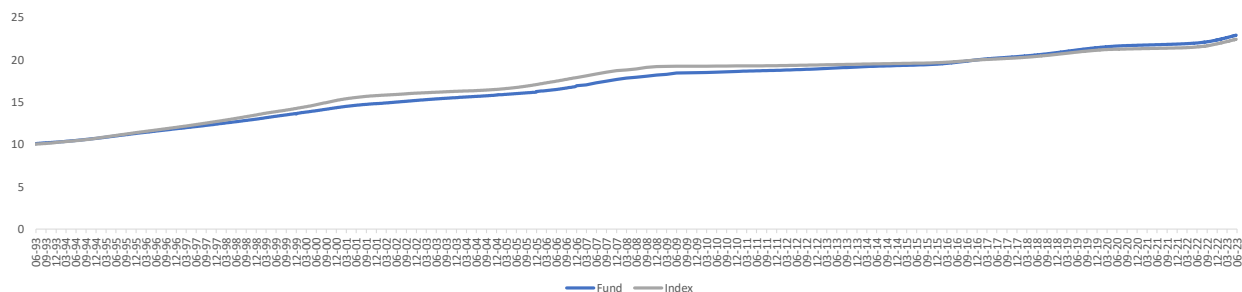
### Revenue

Item	3months	YTD	1 Year	3 years	5 Years
Fund Performance	5.50	5.29	4.19	5.94	11.35
Benchmark Performance	5.35	5.18	4.22	5.55	9.94
Performance difference	0.15	0.11	-0.03	0.39	1.41

### Performance and Risk

Performance & Risks standard	3months	YTD	1 Year	3 years	5 Years
Standard Deviation	0.13	0.11	0.35	0.50	0.40
Sharp Indicator	-0.84	-2.74	-2.48	-0.80	-0.64
Tracking Error	0.01	0.02	0.11	0.08	0.08
Beta	1.03	1.03	0.96	0.93	0.93
Alpha	0.15	0.11	-0.03	0.13	0.28
Information Index	23.74	7.58	-0.29	1.67	3.33

### 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.

**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

www.anbcapital.com.sa

800 124 0055

info@anbcapital.com.sa