

# ANB Capital Balanced Fund

Quarterly Statement June 2023



## Fund Objective

This portfolio aims to achieve medium term capital appreciation and to reduce capital loss by investing in various medium risk asset classes on a global basis.

## Fund Facts

Fund Start Date	11/08/2001
Unit Price upon offering	10 USD
Size of the Fund	15,792,584.23
Type of Fund	Open Ended
Currency of the Fund	USD -US Dollar
Level of Risk	Medium Risk
Benchmark	50% One Month LIBOR, 25% MSCI World, 25% TASI
Number of distribution	NA
% of fees for management of the invested funds	ANB Capital SAR Trade Fund(Shariah)0.20% - ANB Capital Saudi Equity Fund(Shariah)1.75% - ANB Capital Pure Saudi Equity Fund1.75%- Riyadh Capital USD Global Equity Fund1.75% - ANB Capital USD Trade Fund(Shariah)0.20% - ANB Capital IPO Fund(Shariah)1.75% - ANB Capital Saudi Equity Fund1.75%

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	94.3453
Change in unit price (compared to the previous quarter)	7.20%
Dual unit price	NA
Total units of the fund	205,480.59
Total net assets	15,790,467.78
P/E	NA

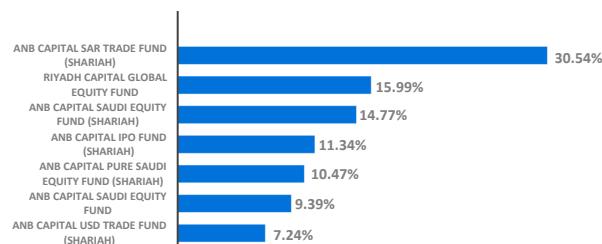
## Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

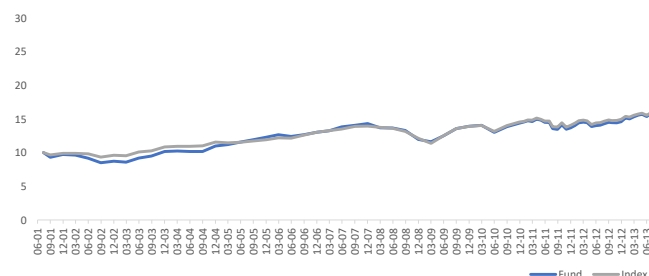
## Fund Information as at the end of Q2 June - 2023

Item	Value	%
Total Expense Ratio (TER)	82,758.23	0.50%
Borrowing percentage	-	0.00%
Dealing expenses	-	0.00%
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

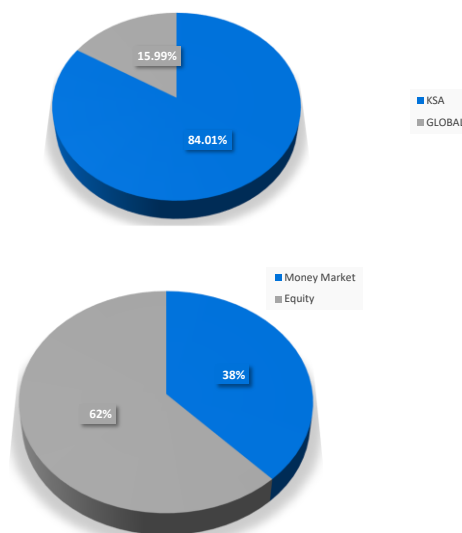


## Definitions

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.

**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.

## A graph indicating the fund's asset distribution



## Revenue

Item	Q2	YTD	1 Year	3 years	5 Years
Fund Performance	7.09	11.39	11.13	41.90	46.56
Benchmark Performance	4.85	7.22	5.41	25.31	26.37
Performance difference	2.25	4.17	5.71	16.59	20.19

## Performance and Risk

Performance & Risks standard	Q2	YTD	1 Year	3 years	5 Years
Standard Deviation	3.58	4.30	9.57	7.71	8.40
Sharp Indicator	6.49	4.42	0.64	1.34	0.81
Tracking Error	4.72	3.62	3.75	4.13	3.71
Beta	0.11	0.67	1.08	0.91	0.90
Alpha	8.99	9.06	5.71	5.53	4.04
Information Index	1.90	2.51	1.52	1.34	1.09

## Contact Information

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