

anb capital SAR Trade Fund (Shariah)

Quarterly Statement September 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	1,890,925,320.99
Type of Fund	Open Ended
Currency of the Fund	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	130.03

Price information as at the end of Q3 September - 2023

Unit Price	23.2714
Change in unit price (compared to the previous quarter)	1.42%
Dual unit price	23.2691
Total units of the fund	81,254,651.70
Total net assets	1,890,912,829.68
P/E	NA

Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

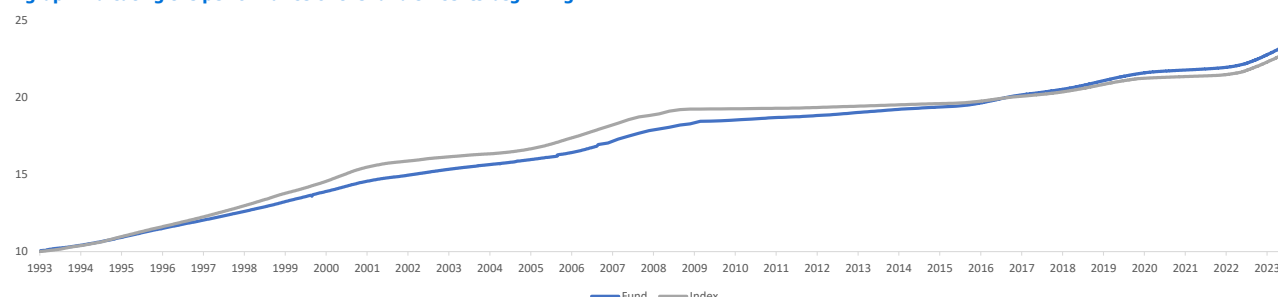
Fund Information as at the end of Q3 September - 2023

Item	Value	%
Total Expense Ratio (TER)	1,108,680.86	0.06%
Borrowing percentage	-	0.00%
Dealing expenses	-	0.00%
Investment of fund manager	61,245,751.45	3.29%
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



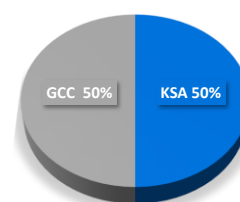
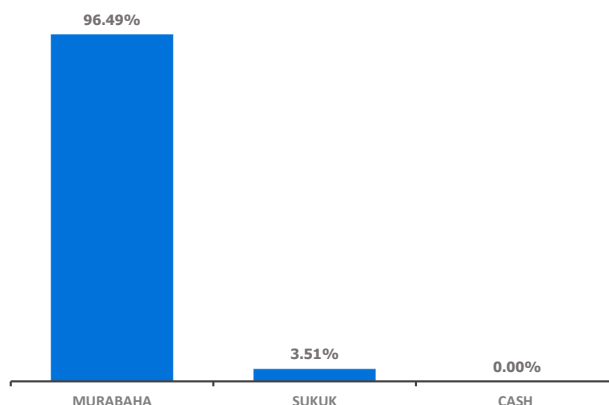
Definitions

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.
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	5.75	5.51	5.15	7.32	12.35
Benchmark Performance	5.58	5.37	5.17	6.99	10.95
Performance difference	0.17	0.14	-0.02	0.33	1.41

Performance and Risk

Performance & Risk standard	3months	YTD	1 Year	3 years	5 Years
Standard Deviation	0.15	0.12	0.30	0.60	0.48
Sharp Indicator	-0.65	-2.32	-2.23	-2.71	-0.40
Tracking Error	0.01	0.01	0.11	0.07	0.08
Beta	1.03	1.03	1.22	0.96	0.94
Alpha	0.17	0.14	-0.02	0.11	0.28
Information Index	23.71	10.56	-0.21	1.51	3.32

Contact Information

www.anbcapital.com.sa 800 124 0055 info@anbcapital.com.sa
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