

anb capital Pure Saudi Equity Fund (Shariah)

Quarterly Statement September 2023



Fund Objective

The investment objective of the fund is long-term growth of capital through investments in a broadly diversified portfolio of pure Shariah compliant Saudi Arabian equity securities including Murabaha transactions.

Fund Facts

Fund Start Date	25/10/2005
Unit Price upon offering	10 SAR
Size of the Fund	306,621,178.17
Type of Fund	Open Ended
Currency of the Fund	SAR-Saudi Riyals
Level of Risk	High Risk
Benchmark	S&P Saudi Pure Companies
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	NA

Price information as at the end of Q3 September - 2023

Unit Price	17.7366
Change in unit price (compared to the previous quarter)	-1.84%
Dual unit price	NA
Total units of the fund	17,280,463.44
Total net assets	306,496,722.63
P/E	23.30

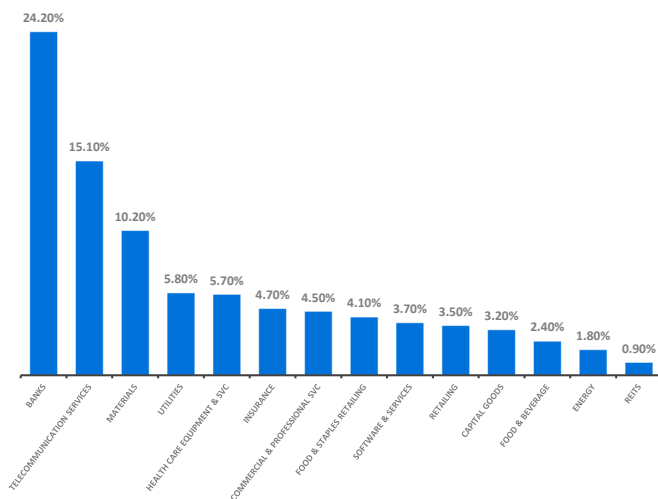
Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

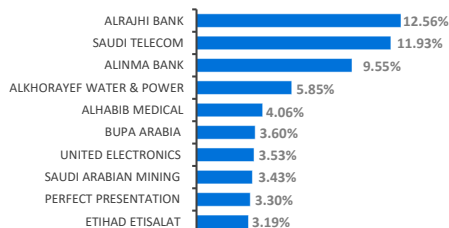
Fund Information as at the end of Q3 September - 2023

Item	Value	%
Total Expense Ratio (TER)	1,652,746.62	0.51%
Borrowing percentage	0.00	0.00%
Dealing expenses	2,384.29	0.001%
Investment of fund manager	0.00	0.00%
Distributed profits	0.00	0.00%

A graph indicating the fund's asset distribution*



A graph indicating the top 10 investment of the fund*



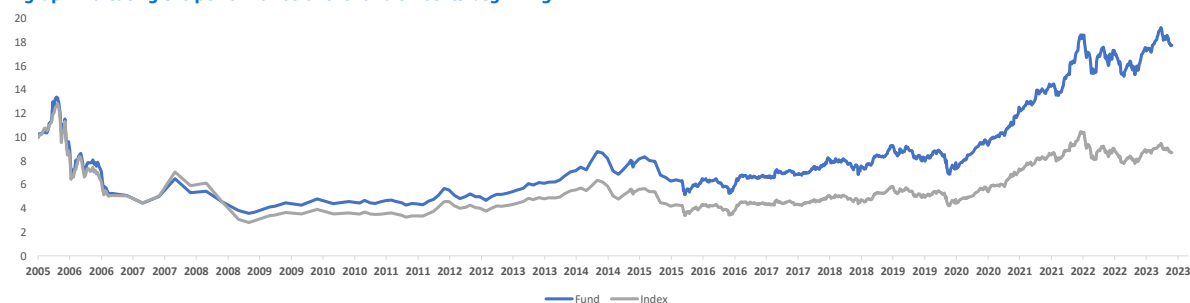
Revenue

Item	3 Months	YTD	1 Year	3 years	5 Years
Fund Performance	-1.76	14.43	10.09	86.28	131.18
Benchmark Performance	-3.68	9.97	3.38	53.94	79.60
Performance difference	1.92	4.46	6.71	32.34	51.59

Performance and Risk

Performance & Risks standard	3 Months	YTD	1 Year	3 years	5 Years
Standard Deviation	8.09	8.82	20.32	18.64	19.01
Sharp Indicator	-1.62	2.32	0.21	1.33	1.24
Tracking Error	3.56	3.23	2.51	5.16	4.63
Beta	0.98	0.93	0.97	0.91	0.92
Alpha	7.68	8.91	6.71	10.78	10.32
Information Index	2.16	2.76	2.67	2.09	2.23

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.

Contact Information

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