

# anb capital Opportunistic Fund (Shariah)

Quarterly Statement March – 2024



## Fund Objective

Capturing growth potential of Shariah-compliant Saudi & GCC listed companies by taking advantage of market movements and mispricing opportunities, managed by a qualified & experienced professional team, striving for consistent superior returns.

## Fund Facts

Fund Start Date	01/05/2023
Unit Price upon offering	10 SAR
Size of the Fund	58,169,276.72
Type of Fund	Open Ended
Currency of the Fund	SAR-Saudi Riyals
Level of Risk	High Risk
Benchmark	S&P Saudi Shariah Domestic
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 Q1 March – 2024

Unit Price	14.5429
Change in unit price (compared to the previous quarter)	18.29%
Dual unit price	NA
Total units of the fund	3,998,816.19
Total net assets	58,154,218.06
P/E	26.20

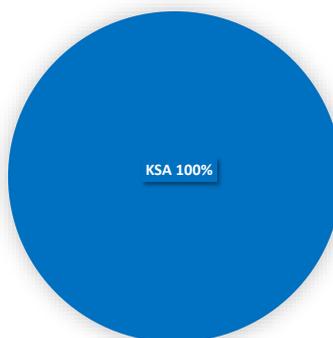
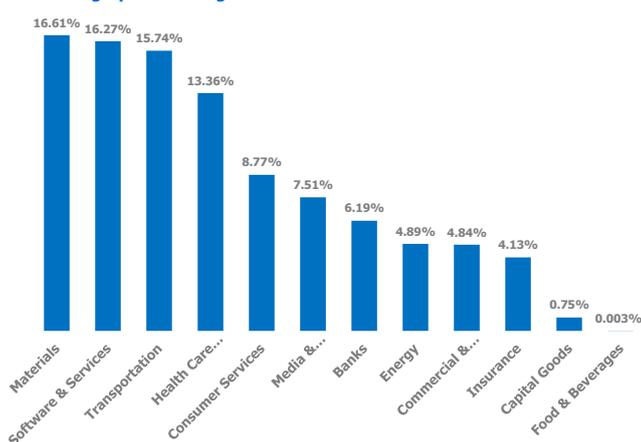
## Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

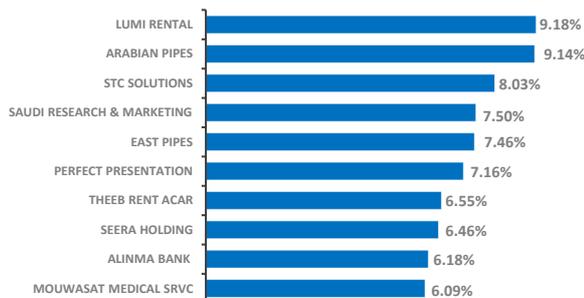
## Fund Information as at the end of Q1 March – 2024

Item	Value	%
Total Expense Ratio (TER)	228,434.02	0.61%
Borrowing percentage	0.00	0.00%
Dealing expenses	1,286.07	0.00%
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\*



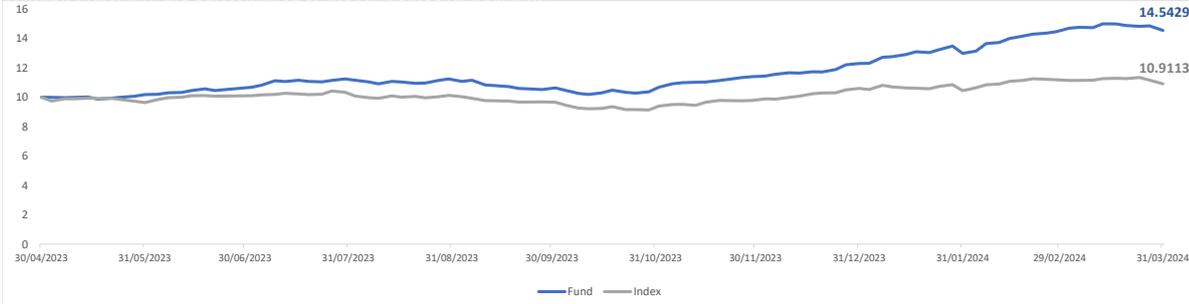
## Revenue

Item	3 Months	YTD	1 Year	3 years	5 Years
Fund Performance	18.29	18.29	-	-	-
Benchmark Performance	3.00	3.00	-	-	-
Performance difference	15.29	15.29	-	-	-

## Performance and Risk

Performance & Risks standard	3 Months	YTD	1 Year	3 years	5 Years
Standard Deviation	10.81	10.81	-	-	-
Sharp Indicator	6.17	6.53	-	-	-
Tracking Error	6.09	6.09	-	-	-
Beta	0.91	0.91	-	-	-
Alpha	15.29	15.29	-	-	-
Information Index	10.05	10.05	-	-	-

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.

## Contact Information

www.anbcapital.com.sa 800 124 0055 info@anbcapital.com.sa  
anb capital is licensed by the Capital Market Authority of Saudi Arabia (CMA)  
with authorization No 07072-37

\* The top 10 investments and the distributions are shown as of the beginning of the quarter.