anb capital USD Trade Fund (Shariah)

Quarterly Statement June – 2024

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.

Fund Facts

Fund Start Date		01/01/1994
Unit Price upon offering		10 USD
Size of the Fund	SAR	75,945,058.50
Type of Fund		Open Ended
Currency of the Fund		US Dollar
Level of Risk		Low Risk
Benchmark		Indicative 1 Month (SOFR)
Number of distribution		NA
% of fees for management of the invested funds		0.45%
Investment advisor & fund sub-manager		NA
The number of days of the weighted average		88.00

Price information as at the end of Q2 June – 2024

Unit Price	SAR	79.1282
Change in unit price (compared to the previous quarter)		1.33%
Dual unit price	SAR	79.1144
Total units of the fund		959,745.32
Total net assets	SAR	75,942,899.82
P/E		NA

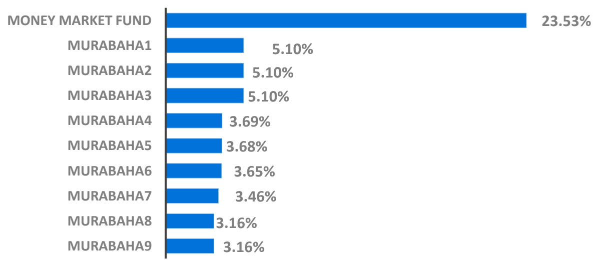
Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

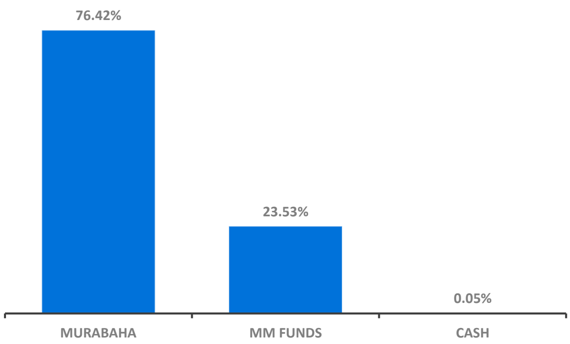
Fund Information as at the end of Q2 June – 2024

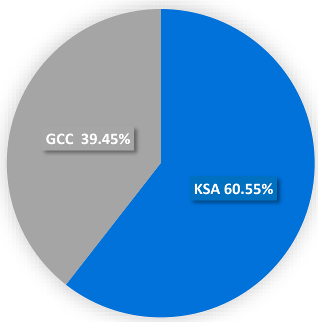
Item	Value	%
Total Expense Ratio (TER)	65,250.11	0.09%
Borrowing percentage	-	0.00%
Dealing expenses	-	0.00%
Investment of fund manager	-	0.00%
Distributed profits	-	0.00%

A graph indicating the top 10 investment of the fund*



A graph indicating the fund's asset distribution*





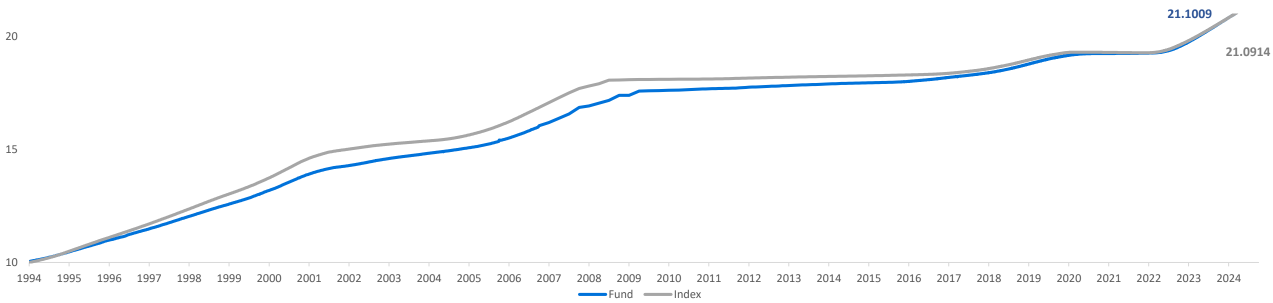
Revenue

Item	3 Months**	YTD	1 Year	3 years	5 Years
Fund Performance	5.40	5.41	5.63	9.68	11.73
Benchmark Performance	5.17	5.20	5.36	9.39	10.68
Performance difference	0.23	0.20	0.27	0.29	1.04

Performance and Risk

Performance & Risks standard	3 Months	YTD	1 Year	3 years	5 Years
Standard Deviation	0.17	0.13	0.14	0.68	0.63
Sharp Indicator	-1.41	-5.19	-5.57	-1.82	-1.45
Tracking Error	0.04	0.03	0.04	0.08	0.09
Beta	0.90	0.93	1.20	1.04	0.99
Alpha	0.23	0.20	0.27	0.29	1.04
Information Index	4.52	7.17	6.10	1.15	2.36

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.
** 3 Months Fund Performance is annualized

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