

# anb capital Saudi Equity Fund (Shariah)

Quarterly Statement – September 2024



## Fund Objective

The investment objective of the fund is to invest in a broadly diversified portfolio of Saudi Arabian equities that are Shariah-compliant, and to invest in Murabaha and trading deals and funds.

## Fund Facts

Fund Start Date	01/05/1993
Unit Price upon offering	10 SAR
Size of the Fund	160,270,128.81
Type of Fund	Open Ended
Currency of the Fund	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 Q3 – September 2024

Unit Price	270.7093
Change in unit price (compared to the previous quarter)	2.71%
Dual unit price	0
Total units of the fund	591,896.09
Total net assets	160,231,770.27
P/E	24.12

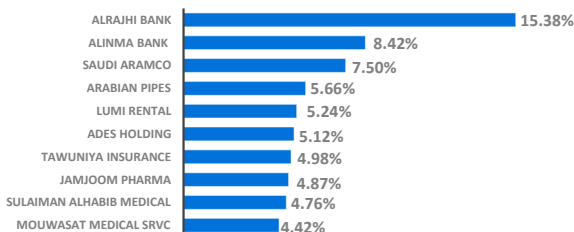
## Details of the fund's ownership investments

Full ownership	100%
Usufruct right	0%

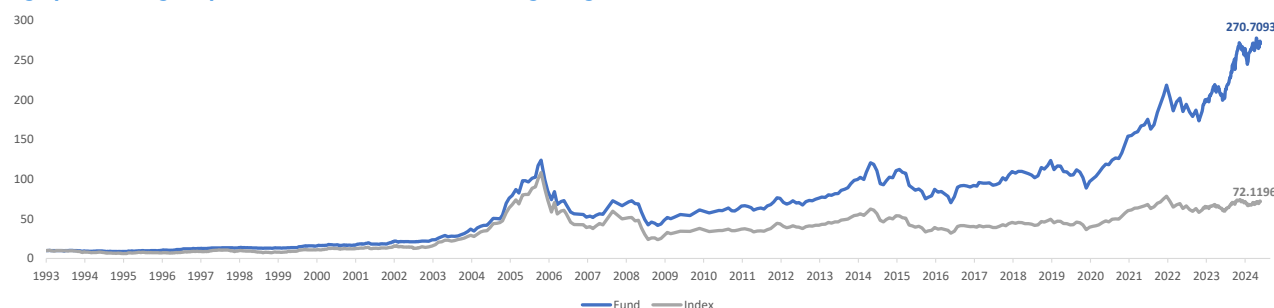
## Fund information as at the end of Q3 – September 2024

Item	Value	%
Total Expense Ratio (TER)	881,677.01	0.55%
Borrowing percentage	0.00	0.00%
Dealing expenses	66,070.95	0.041%
Investment of fund manager	0.00	0.00%
Distributed profits	0.00	0.00%

## A graph indicating the top 10 investment of the fund\*



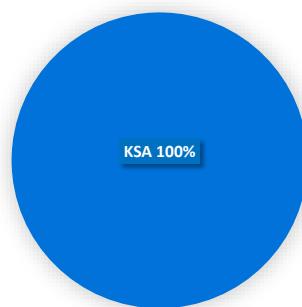
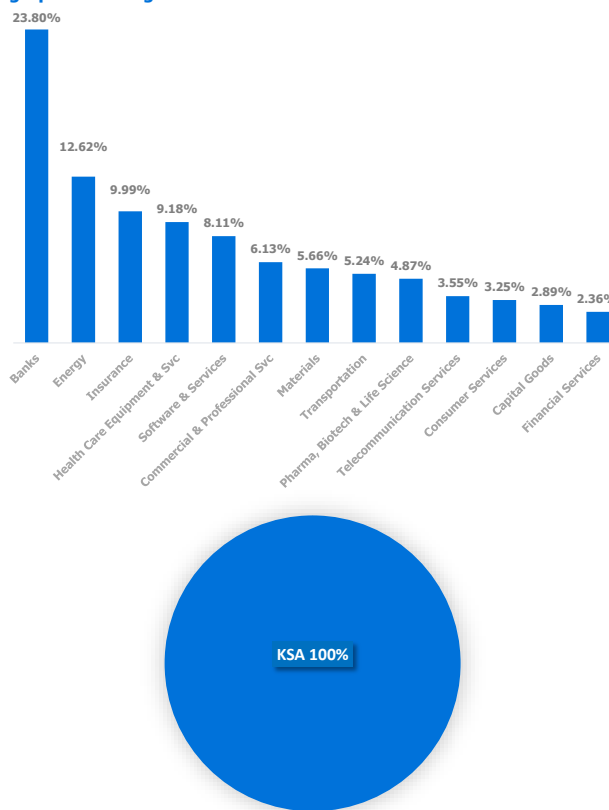
## A graph indicating the performance of the fund since its beginning



## 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.

## A graph indicating the fund's asset distribution\*



## Revenue

Item	3Months	YTD	1 Year	3 years	5 Years
Fund Performance	2.71	14.87	31.50	60.71	148.17
Benchmark Performance	6.71	4.10	13.94	8.65	64.16
Performance difference	-4.00	10.77	17.56	52.06	84.01

## Performance and Risk

Performance & Risks standard	3Months	YTD	1 Year	3 years	5 Years
Standard Deviation	8.67	10.24	16.90	19.19	18.28
Sharp Indicator	0.51	2.00	1.49	0.80	1.43
Tracking Error	3.79	5.13	9.44	6.14	5.84
Beta	0.91	0.96	0.88	0.97	0.94
Alpha	-4.00	10.77	17.56	52.06	84.01
Information Index	-4.22	4.20	1.86	2.82	2.88

**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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