

Money Market Fund SAR

Quarter 2 Statement – June 2023

Fund Objective

Money Market Fund SAR is an open-end money market fund aiming to provide liquidity while preserving capital and may provide absolute returns from fees.

Fund Facts

Inception Date	11 July 1987
Unit price upon offering	SAR 10
Fund size	SAR 507,682,203.86
Fund type	Open ended fund
Currency	SAR
Risk Level	Low Risk
Benchmark	1 Week SAR deposit rate
Number of distributions	NIL
Percentage of fees for the management of the invested funds	Up to 0.5% p.a. plus VAT on the net assets of the fund
Investment advisor and fund sub-manager	N/A
Number of days of the weighted average	103.07

Details of the fund's ownership investments

Full ownership	100%
Usufruct right	NIL

Definitions

Standard deviation	Based on the price return of the quarter
Sharpe indicator	(Fund return - minus 3 month SAIBOR)/Standard deviation
Tracking Error	Standard deviation of daily excess return of the fund over benchmark
Beta	Measure of fund volatility to the benchmark
Alpha	The excess return on an investment after adjusting for market-related volatility
Information Index	Excess return of the portfolio over the benchmark / Tracking error

Revenue (%)

	3 Month	YTD	1 Year	3 Years	5 Years	Since Inception
Fund Performance	1.18	2.14	3.51	5.34	9.45	189.46
Benchmark performance	1.31	2.56	4.40	5.81	10.12	68.38
Performance difference	-0.14	-0.42	-0.89	-0.47	-0.68	121.07



Performance and risk standards

	3 Month	YTD	1 Year	3 Years	5 Years
Standard deviation	0.25%	0.23%	0.29%	0.41%	0.32%
Sharp indicator	(3.86)	(4.79)	(4.96)	(1.57)	(1.73)
Tracking error	0.26%	0.21%	0.29%	0.23%	0.19%
Beta	(1.77)	1.55	0.49	0.68	0.68
Alpha	1.16%	-0.30%	0.11%	0.04%	0.04%
Information index	(2.18)	(4.42)	(3.04)	(0.65)	(0.67)

Price information

Unit Price	SAR 28.9455
Change in unit price (compared to previous quarter)	1.18%
Dual unit price for money market funds, and debt instruments funds with fixed income	N/A
Total units of the fund	17,539,247.38
Total net assets	SAR 507,682,203.86
P/E ratio	20.00

Fund information

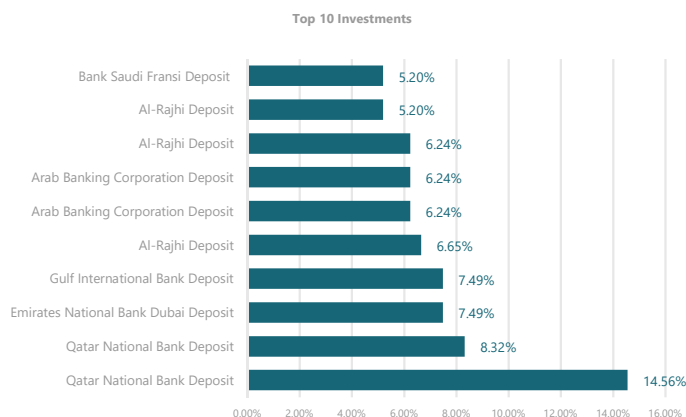
Total expense ratio to net average assets (%)	0.41%
Borrowing percentage to net assets value (%)	NIL
Dealing expenses to net average assets	-
Percentage of dealing expenses to net average assets (%)	0.00 %
Amount of fund manager's investments to net asset value	NIL
Percentage of fund manager's investments to net asset value (%)	NIL
Distributed profits	NIL
Percentage of Distributed profits	NIL

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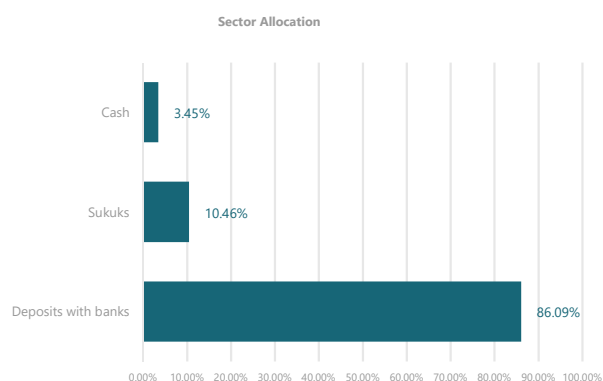
Top 10 Investments

	%
Qatar National Bank Deposit	14.56%
Qatar National Bank Deposit	8.32%
Emirates National Bank Dubai Deposit	7.49%
Gulf International Bank Deposit	7.49%
Al-Rajhi Deposit	6.65%
Arab Banking Corporation Deposit	6.24%
Arab Banking Corporation Deposit	6.24%
Al-Rajhi Deposit	6.24%
Al-Rajhi Deposit	5.2%
Bank Saudi Fransi Deposit	5.2%



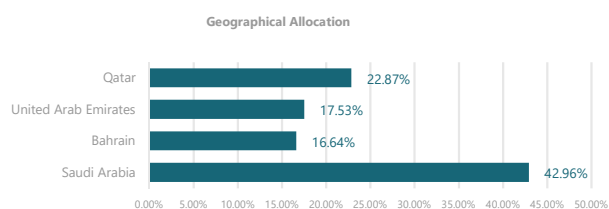
Sector Allocation

	%
Deposits with banks	86.09%
Cash	3.45%
Sukuk	10.46%



Geographical Allocation

	%
Saudi Arabia	42.96%
Bahrain	16.64%
United Arab Emirates	17.53%
Qatar	22.87%



Contact Information

Phone Number	8001243232
Website	www.sfc.sa
Email	complaints@fransicapital.com.sa

Disclaimer

The performance illustrated in the report is neither an indication nor a guarantee of future returns. The value of the units is affected by price fluctuations. Therefore, the value of the units may rise. Investors are advised to consider their individual and financial circumstances and the suitability of the product to their investment objectives. Moreover, we highly recommend investors to obtain advice from experts in the investment fields.

*The top 10 holdings and the allocations are shown as of the beginning of the quarter.