

Saudi Fransi Capital Fixed Income Fund Class A

Quarter 2 Statement – June 2023

Fund Objective

The Saudi Fransi Capital Fixed Income Fund is an open-ended investment fund that aims to achieve capital and income development by investing in Sukuk that comply with the criteria of the Fund's Shariah Compliant.

Fund Facts

| | |
|---|--|
| Inception Date | 08 April 2022 |
| Unit price upon offering | SAR 10 |
| Fund size | SAR 23,754,910.35 |
| Fund type | Open-ended fund compliant with the provisions of Islamic Sharia. |
| Currency | SAR |
| Risk Level | Medium |
| Benchmark | Ideal Ratings Global Sukuk Active Index-Price Return. |
| Number of distributions | Twice |
| Percentage of fees for the management of the invested funds | 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 | N/A |

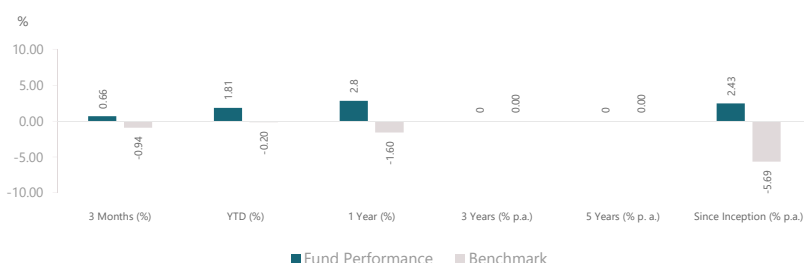
Details of the fund's ownership investments

| | |
|----------------|------|
| 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 | 0.66 | 1.81 | 2.80 | N/A | N/A | 2.43 |
| Benchmark performance | -0.94 | -0.20 | -1.60 | N/A | N/A | -5.69 |
| Performance difference | 1.60 | 2.01 | 4.40 | N/A | N/A | 8.12 |



Performance and risk standards

| | 3 Month | YTD | 1 Year | 3 Years | 5 Years |
|--------------------|---------|--------|--------|---------|---------|
| Standard deviation | 0.99% | 4.78% | 4.61% | N/A | N/A |
| Sharp indicator | (3.16) | (0.37) | (0.46) | N/A | N/A |
| Tracking error | 2.57% | 7.57% | 5.47% | N/A | N/A |
| Beta | 0.23 | (0.40) | 0.36 | N/A | N/A |
| Alpha | 0.29% | 0.30% | 0.28% | N/A | N/A |
| Information index | 2.51 | 0.57 | 0.80 | N/A | N/A |

Price information

| | |
|--|-------------------|
| Unit Price | SAR 9.9551 |
| Change in unit price (compared to previous quarter) | 0.66% |
| Dual unit price for money market funds, and debt instruments funds with fixed income | N/A |
| Total units of the fund | 2,386,200.00 |
| Total net assets | SAR 23,754,910.35 |
| P/E ratio | 20.01 |

Fund information

| | |
|---|-------|
| Total expense ratio to net average assets (%) | 1.15% |
| Borrowing percentage to net assets value (%) | NIL |
| Dealing expenses to net average assets | NIL |
| 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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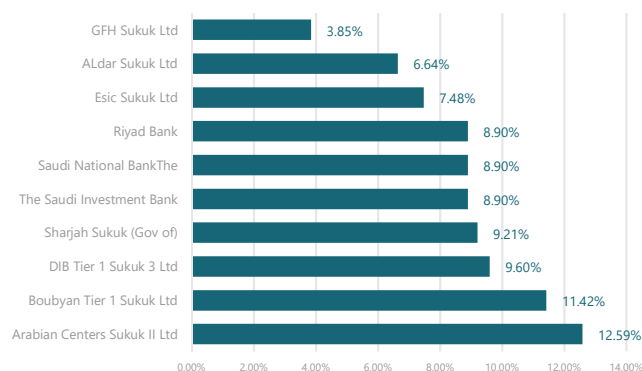
السوق الفرنسي كابيتال
Saudi Fransi Capital



Top 10 Investments

| | % |
|------------------------------|--------|
| Arabian Centers Sukuk II Ltd | 12.59% |
| Boubyan Tier 1 Sukuk Ltd | 11.42% |
| DIB Tier 1 Sukuk 3 Ltd | 9.60% |
| Sharjah Sukuk (Gov of) | 9.21% |
| The Saudi Investment Bank | 8.90% |
| The Saudi National Bank | 8.90% |
| Riyad Bank | 8.90% |
| Esic Sukuk Ltd | 7.48% |
| ALdar Sukuk Ltd | 6.64% |
| GFH Sukuk Ltd | 3.85% |

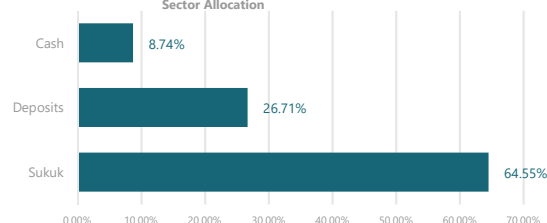
Top 10 Investments



Sector Allocation

| | % |
|----------|--------|
| Cash | 8.74% |
| Sukuk | 64.55% |
| Deposits | 26.71% |

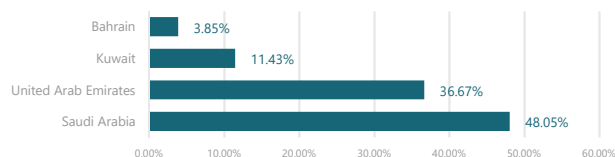
Sector Allocation



Geographical Allocation

| | % |
|----------------------|--------|
| Saudi Arabia | 48.05% |
| United Arab Emirates | 36.67% |
| Kuwait | 11.43% |
| Bahrain | 3.85% |

Geographical Allocation



Contact Information

| | |
|--------------|---------------------------------|
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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.