

Money Market Fund SAR

Quarter 3 Statement – Sep 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 523,910,240.11 |
| 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 | 119.45 |

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 | 1.43 | 3.60 | 4.35 | 6.66 | 10.47 | 193.60 |
| Benchmark performance | 1.41 | 4.01 | 5.29 | 7.14 | 11.09 | 70.76 |
| Performance difference | 0.02 | -0.40 | -0.93 | -0.48 | -0.62 | 122.84 |



Performance and risk standards

| | 3 Month | YTD | 1 Year | 3 Years | 5 Years |
|--------------------|---------|--------|--------|---------|---------|
| Standard deviation | 0.29% | 0.31% | 0.36% | 0.51% | 0.41% |
| Sharp indicator | (0.52) | (3.06) | (3.66) | (1.27) | (1.33) |
| Tracking error | 0.35% | 0.27% | 0.32% | 0.25% | 0.20% |
| Beta | (4.69) | 1.67 | 1.35 | 0.76 | 0.76 |
| Alpha | 2.67% | -0.34% | -0.23% | 0.03% | 0.03% |
| Information index | 0.27 | (2.00) | (2.96) | (0.62) | (0.58) |

Price information

| | |
|--|--------------------|
| Unit Price | SAR 29.3601 |
| Change in unit price (compared to previous quarter) | 1.43% |
| Dual unit price for money market funds, and debt instruments funds with fixed income | N/A |
| Total units of the fund | 17,844,245.04 |
| Total net assets | SAR 523,908,931.18 |
| P/E ratio | 18.94 |

Fund information

| | |
|---|--------|
| Total expense ratio to net average assets (%) | 0.47% |
| 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 |

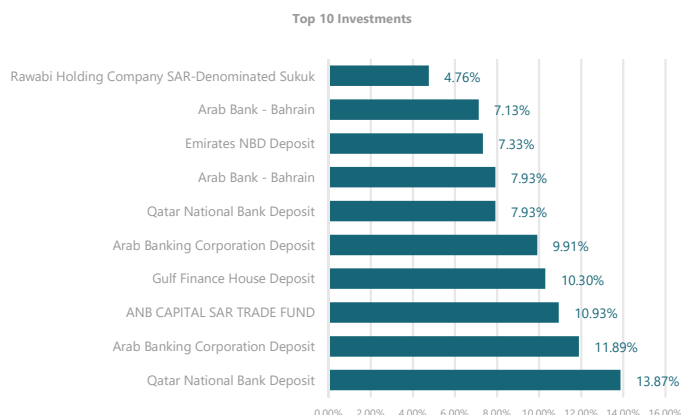
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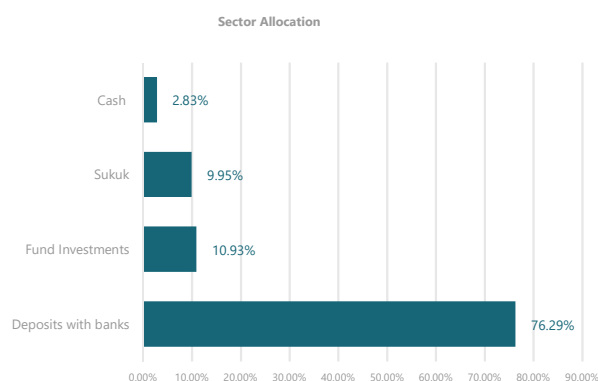
Top 10 Investments

| | % |
|--|--------|
| Qatar National Bank Deposit | 13.87% |
| Arab Banking Corporation Deposit | 11.89% |
| ANB CAPITAL SAR TRADE FUND | 10.93% |
| Gulf Finance House Deposit | 10.30% |
| Arab Banking Corporation Deposit | 9.91% |
| Qatar National Bank Deposit | 7.93% |
| Arab Bank - Bahrain | 7.93% |
| Emirates NBD Deposit | 7.33% |
| Arab Bank - Bahrain | 7.13% |
| Rawabi Holding Company SAR-Denominated Sukuk | 4.76% |



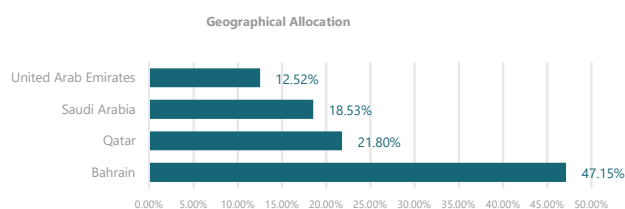
Sector Allocation

| | % |
|---------------------|--------|
| Deposits with banks | 76.29% |
| Fund Investments | 10.93% |
| Sukuk | 9.95% |
| Cash | 2.83% |



Geographical Allocation

| | % |
|----------------------|--------|
| Saudi Arabia | 18.53% |
| Bahrain | 47.15% |
| United Arab Emirates | 12.52% |
| Qatar | 21.80% |



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.

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