

Saudi Riyal Money Market Fund

Quarter 2 Statement – June 2024



Fund Objective

Saudi Riyal Money Market Fund 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 564,864,012.97
Fund type	Open ended fund
Currency	SAR
Risk Level	Low Risk
Benchmark	1 Week SAR deposit rate
Number of distributions	N/A
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	68.47

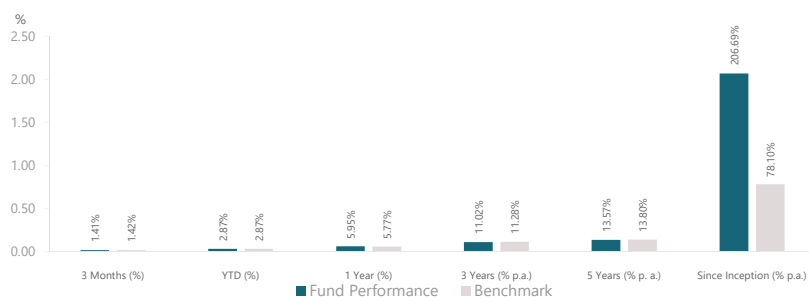
Details of the fund's ownership investments

Full ownership	100%
Usufruct right	N/A

Definitions

Standard deviation	Based on the price return of the quarter
Sharpe indicator	(Fund return – Risk Free Rate / 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	1.41	2.87	5.95	11.02	13.57	206.69
Benchmark performance	1.42	2.87	5.77	11.28	13.80	78.10
Performance difference	-0.01	-0.01	0.18	-0.26	-0.23	128.58



Performance and risk standards

	3 Month	YTD	1 Year	3 Years	5 Years
Standard deviation	0.05%	0.06%	0.15%	0.58%	0.57%
Sharp indicator	(9.28)	(6.99)	(1.77)	(1.12)	(0.84)
Tracking error	0.06%	0.06%	0.18%	0.26%	0.20%
Beta	0.01	0.06	(2.95)	0.83	0.88
Alpha	0.46%	0.44%	1.86%	0.04%	0.02%
Information index	(0.56)	(0.23)	0.99	(0.31)	(0.21)

Price information

Unit Price	SAR 30.6687
Change in unit price (compared to previous quarter)	1.41%
Dual unit price for money market funds, and debt instruments funds with fixed income	N/A
Total units of the fund	17,595,597.39
Total net assets	SAR 539,634,593.32
P/E ratio	N/A

Fund information

Total expense ratio to net average assets (%)	0.46%
Borrowing percentage to net assets value (%)	0.00%
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	0.00
Percentage of fund manager's investments to net asset value (%)	0.00%
Distributed profits	N/A
Percentage of Distributed profits	N/A

Public

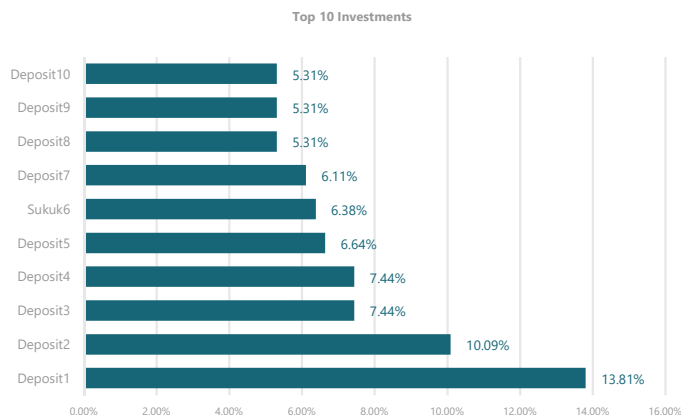
Money Market Fund SAR

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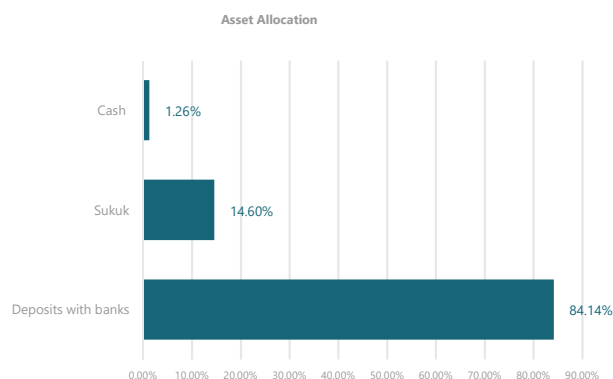
Top 10 Investments

	%
Deposit1	13.81%
Deposit2	10.09%
Deposit3	7.44%
Deposit4	7.44%
Deposit5	6.64%
Sukuk6	6.38%
Deposit7	6.11%
Deposit8	5.31%
Deposit9	5.31%
Deposit10	5.31%



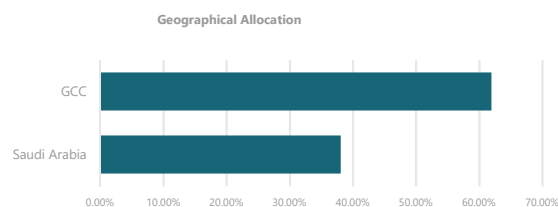
Asset Allocation

	%
Deposits with banks	84.14%
Sukuk	14.60%
Cash	1.26%



Geographical Allocation

	%
Saudi Arabia	38.06%
GCC	61.94%



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.