

Al-Badr Murabaha Fund - SAR

Quarter 2 Statement – June 2024



Fund Objective

Al-Badr Murabaha Fund - SAR is an open-ended money market fund aimed at achieving returns by investing in financial instruments that are subject to the provisions of Islamic Shariah while preserving capital and providing liquidity.

Fund Facts

| | |
|---|--|
| Inception Date | 01 September 1999 |
| Unit price upon offering | SAR 10 |
| Fund size | SAR 1,490,550,274.01 |
| Fund type | Open-ended Shari'a Compliant Fund |
| Currency | SAR |
| Risk Level | Low Risk |
| Benchmark | 1 Week SAR deposit rate-20bps. |
| Number of distributions | N/A |
| Percentage of fees for the management of the invested funds | A maximum of 0.50% p.a. plus applicable VAT of the fund net assets value |
| Investment advisor and fund sub-manager | N/A |
| Number of days of the weighted average | 80.50 |

Details of the fund's ownership investments

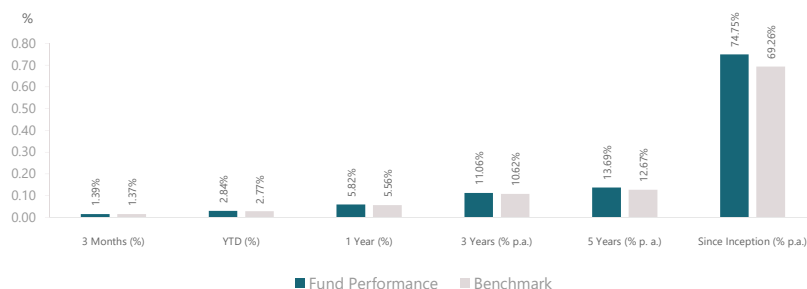
| | |
|----------------|------|
| Full ownership | 100% |
| Usufruct right | N/A |

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 | 1.39 | 2.84 | 5.82 | 11.06 | 13.69 | 74.75 |
| Benchmark performance | 1.37 | 2.77 | 5.56 | 10.62 | 12.67 | 69.26 |
| Performance difference | 0.02 | 0.07 | 0.26 | 0.45 | 1.02 | 5.49 |



Performance and risk standards

| | 3 Month | YTD | 1 Year | 3 Years | 5 Years |
|--------------------|---------|--------|--------|---------|---------|
| Standard deviation | 0.06% | 0.06% | 0.14% | 0.56% | 0.56% |
| Sharp indicator | (10.04) | (7.81) | (2.89) | (1.14) | (0.83) |
| Tracking error | 0.06% | 0.06% | 0.17% | 0.23% | 0.19% |
| Beta | 0.14 | 0.51 | (2.15) | 0.81 | 0.86 |
| Alpha | 0.40% | 0.24% | 1.44% | 0.06% | 0.04% |
| Information index | 1.47 | 2.50 | 1.57 | 0.59 | 0.99 |

Price information

| | |
|--|----------------------|
| Unit Price | SAR 17.4753 |
| Change in unit price (compared to previous quarter) | 1.39% |
| Dual unit price for money market funds, and debt instruments funds with fixed income | N/A |
| Total units of the fund | 82,632,879.20 |
| Total net assets | SAR 1,374,220,493.30 |
| P/E ratio | N/A |

Fund information

| | |
|---|-------|
| Total expense ratio to net average assets (%) | 0.44% |
| 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

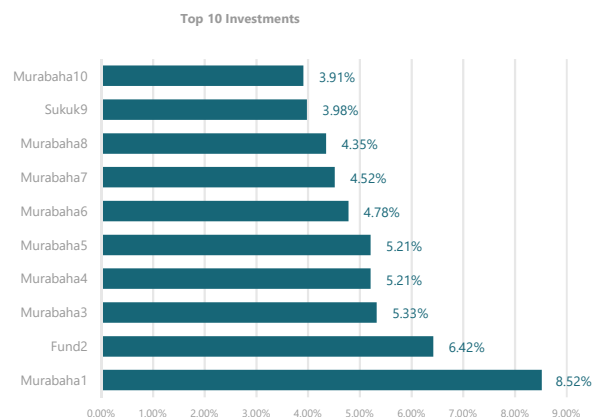
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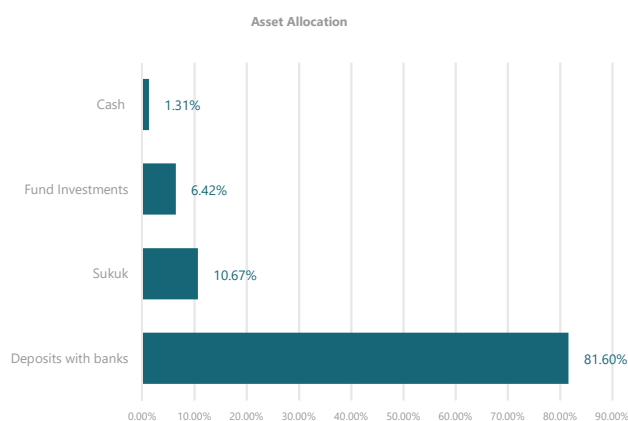
Top 10 Investments

| | % |
|------------|-------|
| Murabaha1 | 8.52% |
| Fund2 | 6.42% |
| Murabaha3 | 5.33% |
| Murabaha4 | 5.21% |
| Murabaha5 | 5.21% |
| Murabaha6 | 4.78% |
| Murabaha7 | 4.52% |
| Murabaha8 | 4.35% |
| Sukuk9 | 3.98% |
| Murabaha10 | 3.91% |



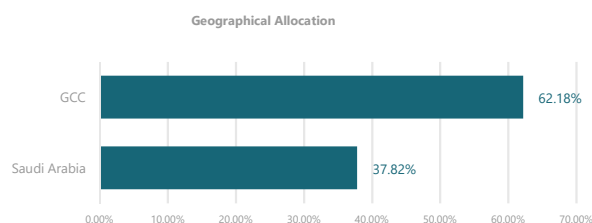
Asset Allocation

| | % |
|---------------------|--------|
| Deposits with banks | 81.60% |
| Sukuk | 10.67% |
| Fund Investments | 6.42% |
| Cash | 1.31% |



Geographical Allocation

| | % |
|--------------|--------|
| Saudi Arabia | 37.82% |
| GCC | 62.18% |



Contact Information

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

Public

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