

Saudi Fransi Capital Fixed Income Fund Class B

Quarter 2 Statement – June 2024



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 33,200,276.29
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 a year
Percentage of fees for the management of the invested funds	0.75% 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

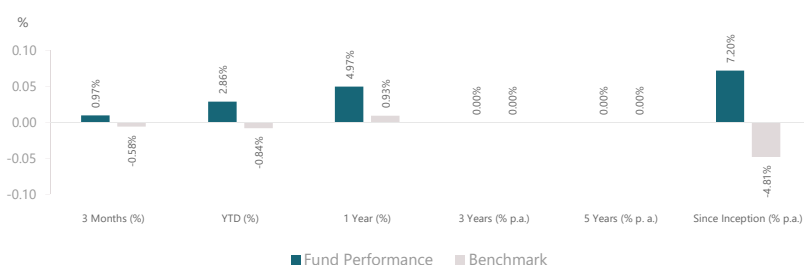
Details of the fund's ownership investments

Full ownership	100%
Usufruct right	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	0.97	2.86	4.97	N/A	N/A	7.20
Benchmark performance	-0.58	-0.84	0.93	N/A	N/A	-4.81
Performance difference	1.55	3.70	4.04	N/A	N/A	12.01



Performance and risk standards

	3 Month	YTD	1 Year	3 Years	5 Years
Standard deviation	0.74%	1.28%	1.96%	N/A	N/A
Sharp indicator	(3.07)	(0.40)	(0.64)	N/A	N/A
Tracking error	3.63%	3.11%	4.15%	N/A	N/A
Beta	0.15	0.06	0.17	N/A	N/A
Alpha	0.35%	0.48%	0.39%	N/A	N/A
Information index	1.74	2.37	0.97	N/A	N/A

Price information

Unit Price	SAR 10.2263
Change in unit price (compared to previous quarter)	0.97%
Dual unit price for money market funds, and debt instruments funds with fixed income	N/A
Total units of the fund	3,246,568.17
Total net assets	SAR 33,200,276.29
P/E ratio	N/A

Fund information

Total expense ratio to net average assets (%)	1.08%
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	0.00
Percentage of Distributed profits	0.00%

Public

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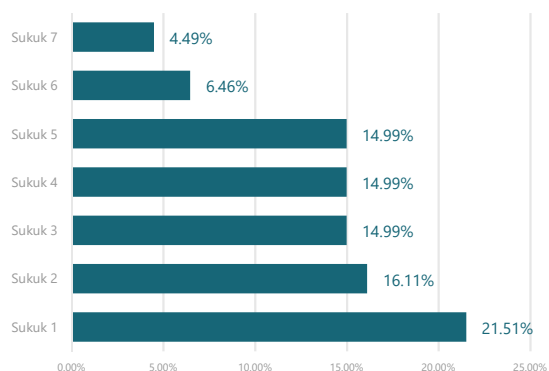
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Top 10 Investments

	%
Sukuk 1	21.51%
Sukuk 2	16.11%
Sukuk 3	14.99%
Sukuk 4	14.99%
Sukuk 5	14.99%
Sukuk 6	6.46%
Sukuk 7	4.49%

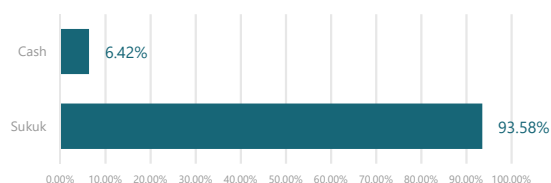
Top 10 Investments



Asset Allocation

	%
Cash	6.42%
Sukuk	93.58%

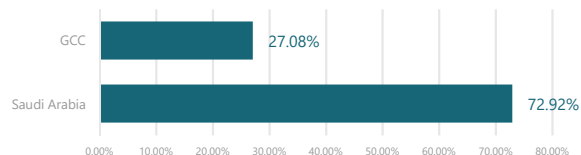
Asset Allocation



Geographical Allocation

	%
Saudi Arabia	72.92%
GCC	27.08%

Geographical Allocation



Contact Information

Phone Number	8001243232
Website	https://bsfcapital.sa/
Email	complaints@bsfcapital.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.

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