

ALPHA  
CAPITAL



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# Alpha Murabaha Fund

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2022,4<sup>th</sup> Quarter Report



# 2022,4<sup>th</sup> Quarter Quarterly Statement

## Fund's Objectives

To provide low risk return to unit holders while maintaining capital and providing liquidity, through investing mainly in Murabaha transactions and other financial instruments that are low risk, short maturity and compliant with sharia principals. The fund does not distribute profit to unit holders but instead all profits and earned revenues are reinvested in the fund.

## Fund's Information

- Fund's start date: 15/10/2018
- Unit price upon offering:10.00000
- Size of the Fund: 2,460,684,348.44
- Type of the Fund: Public Fund
- Currency of the Fund: SAR
- Level of risk: Low Risk
- Benchmark: SAIBOR 1 Month
- Number of distributions: N/A
- Percentage of fees for the management of the invested funds (if any):

Fund Name	Management Fees of the Invested Fund
Riyad SAR Trade Fund	0.50% of Net Asset Value
Rajhi Commodity Fund SAR	16% of Performance Fee

- The investment advisor and fund sub-manager (if any): N/A
- The number of days of the weighted average (if any):156.42

## Definitions

- Standard Deviation: A statistic that measures the dispersion of a dataset relative to its mean.
- Sharpe indicator: It is a measure of risk-adjusted return. It describes how much excess return you receive for the volatility of holding a riskier asset.
- Tracking Error: The divergence between the price behavior of a position or a portfolio and the price behavior of a benchmark.
- Beta: A measure of the volatility or systematic risk of a security or portfolio compared to the market as a whole
- Alpha: It is the excess return of an investment relative to the return of a benchmark index.
- Information index: A measurement of portfolio returns beyond the returns of a benchmark, usually an index, compared to the volatility of those returns.

## Contact Information

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# 2022, 4<sup>th</sup> Quarter Quarterly Statement

Price Information	Item	4 <sup>th</sup> Quarter	
	Unit price	SAR 10.92773	
	% Change from last quarter	0.89%	
	Dual unit price (if any)	N/A	
	Total units of the fund	225,178,021.0906	
	Total net assets	SAR 2,460,684,348.44	
	P/E ratio (if any)	N/A	

Item	4 <sup>th</sup> Quarter	
	Value	%
Total expense ratio	4,285,372.23	0.138%
Borrowing (if any)	0.00	0.000%
Dealing expenses	3,457.80	0.000%
Investments of the fund manager (if any)	17,638,594.18	0.567%
Distributions of profits	0.00	0.000%

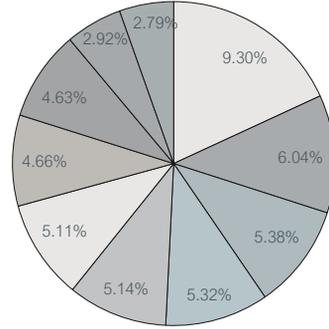
Item	Details
Full Ownership	N/A
Usufruct right	N/A



# 2022, 4<sup>th</sup> Quarter Quarterly Statement

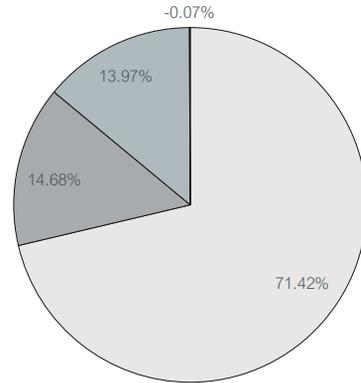
## Top 10 Investments\*

- Mutual Fund -1
- Sukuk-1
- Mutual Fund -2
- Shariah Compliant Deposit -1
- Shariah Compliant Deposit -2
- Sukuk-2
- Shariah Compliant Deposit -3
- Shariah Compliant Deposit -4
- Shariah Compliant Deposit -5
- Sukuk-3



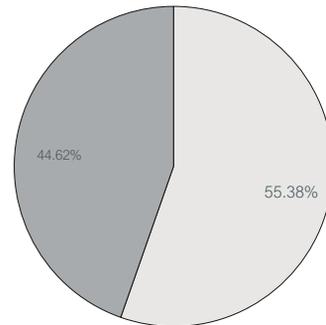
## Assets Distribution (by Sector)\*

- Shariah Compliant Deposits
- Money Market Funds
- Sukuk
- Cash, Cash Equivalents and Accrued Expenses



## Assets Distribution (by Geography)\*

- Local
- GCC



\* As of beginning of Quarter on 2nd Oct 2022

### Return Analysis

Item	3 months	Year to date	One year	3 years	5 years
Fund performance	0.89%	2.36%	2.36%	5.70%	N/A
Benchmark performance	1.16%	2.47%	2.47%	4.19%	N/A
Performance difference	-0.27%	-0.11%	-0.11%	1.50%	N/A

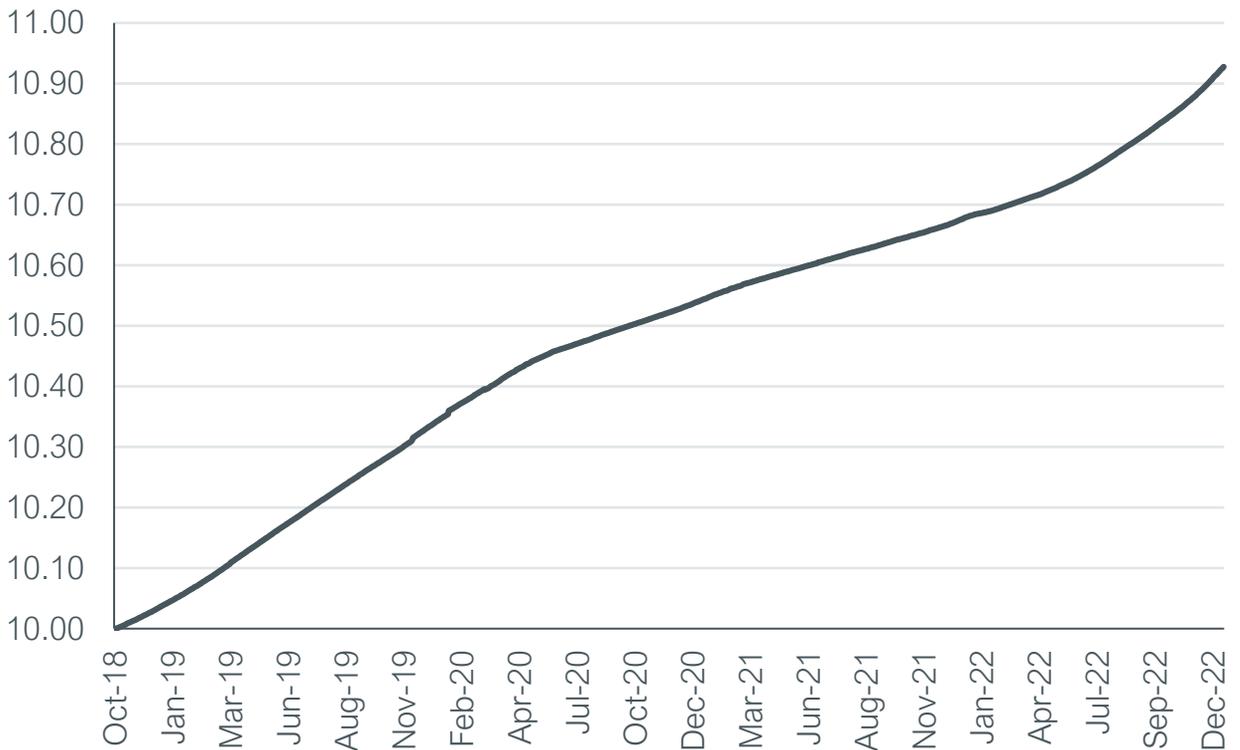


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## Performance and Risks

Performance and Risks standards	3 months	Year to date	One year	3 years	5 years
Standard deviation	0.13%	0.12%	0.12%	0.10%	N/A
Sharpe indicator	-2.07	-0.94	-0.94	15.03	N/A
Tracking error	0.05%	0.05%	0.05%	0.06%	N/A
Beta	0.75	0.78	0.78	0.81	N/A
Alpha	-0.27%	-0.11%	-0.11%	1.50%	N/A
Information index	-5.10	-2.25	-2.25	25.83	N/A

## Fund Performance Since Inception





# Disclaimer

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