



# Alpha Saudi Equity 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 medium- & long-term capital growth by investing in listed equities in the Saudi Market. The fund invests its assets in a diversified portfolio of shariah compliant companies listed in the Saudi Equity market.
Fund's Information	<ul style="list-style-type: none"><li>– Fund's start date: 25/07/2018</li><li>– Unit price upon offering: 10.00</li><li>– Size of the Fund: 255,949,185.01</li><li>– Type of the Fund: Public Fund</li><li>– Currency of the Fund: SAR</li><li>– Level of risk: High Risk</li><li>– Benchmark: S&amp;P Shariah Domestic price return</li><li>– Number of distributions: N/A</li><li>– Percentage of fees for the management of the invested funds (if any): N/A</li><li>– The investment advisor and fund sub-manager (if any): N/A</li><li>– The number of days of the weighted average (if any): N/A</li></ul>
Definitions	<ul style="list-style-type: none"><li>– <u>Standard Deviation</u>: A statistic that measures the dispersion of a dataset relative to its mean.</li><li>– <u>Sharpe indicator</u>: It is a measure of risk-adjusted return. It describes how much excess return you receive for the volatility of holding a riskier asset.</li><li>– <u>Tracking Error</u>: The divergence between the price behavior of a position or a portfolio and the price behavior of a benchmark.</li><li>– <u>Beta</u>: A measure of the volatility or systematic risk of a security or portfolio compared to the market as a whole</li><li>– <u>Alpha</u>: It is the excess return of an investment relative to the return of a benchmark index.</li><li>– <u>Information index</u>: A measurement of portfolio returns beyond the returns of a benchmark, usually an index, compared to the volatility of those returns.</li></ul>
Contact Information	<ul style="list-style-type: none"><li>– Phone number: 920033594</li><li>– Website: <a href="http://www.alphacapital.com.sa">www.alphacapital.com.sa</a></li><li>– Email: <a href="mailto:clientrelations@alphacapital.com.sa">clientrelations@alphacapital.com.sa</a></li></ul>



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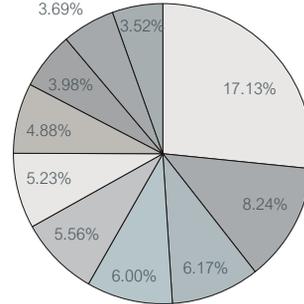
Price Information	Item	4 <sup>th</sup> Quarter	
	Unit price	20.8176 SAR	
	% Change from last quarter	-4.60%	
	Dual unit price (if any)	N/A	
	Total units of the fund	12,294,866.8947	
	Total net assets	255,949,185.01 SAR	
	P/E ratio (if any)	N/A	
Fund Information	Item	4 <sup>th</sup> Quarter	
		Value	%
	Total expense ratio	992,263.21	0.46%
	Borrowing (if any)	0.00	0.00
	Dealing expenses	30,774.00	0.01%
	Investments of the fund manager (if any)	3,815,358.37	1.75%
Distributions of profits	0.00	0.00	
Details of the Fund's Ownership Investments	Item	Details	
	Full Ownership	N/A	
	Usufruct right	N/A	



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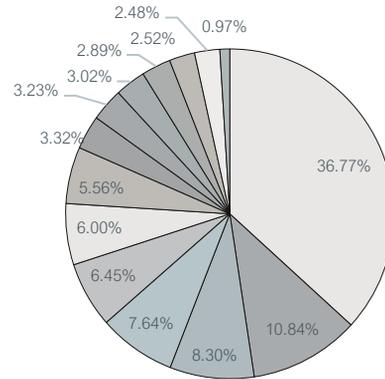
## Top 10 Investments\*

- Al Rajhi Bank
- Al Inma Bank
- Bank Al Jazira
- Ataa Educational Co
- Saudi Re For Cooperative Reinsurance
- Bank Albilad
- Nahdi Medical Co
- Saudi Arabian Fertilizer Co
- Saudi Automotive Services Co
- SIPCHEM



## Assets Distribution (by Sector)\*

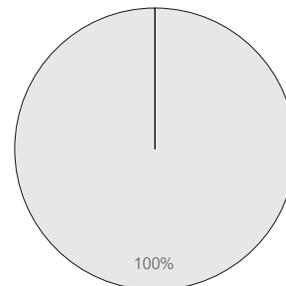
- Banks
- Materials
- Food & Staples Retailing
- Health Care Equipment & Svc
- Retailing
- Consumer Services
- Insurance
- Utilities
- Software & Services
- Capital Goods
- Telecommunication Services
- Real Estate Mgmt & Dev't
- Food & Beverages
- Cash & Cash Equivalents



## Assets Distribution (by Geography)

During the period from the date of inception (25/07/2018) until the date of the report (28/09/2022), the fund invested its assets in shares of Saudi listed companies that are compliant with the shariah principals.

- Saudi Arabia



\* As of beginning of Quarter on 3<sup>rd</sup> Oct 2022

## Return Analysis

Item*	3 months	Year to date	One year	3 years	5 years
Fund performance	-4.60%	6.69%	6.69%	76.20%	N/A
Benchmark performance	-5.79%	-8.73%	-8.73%	5.32%	N/A
Performance difference	1.19%	15.42%	15.42%	45.45%	N/A

\* As of end of Quarter on 28<sup>th</sup> Dec 2022



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## Performance and Risks

Performance and Risks standards	3 months	Year to date	One year	3 years	5 years
Standard deviation	20.33	19.53	19.53	18.97	N/A
Sharpe indicator	-0.29	0.18	0.18	3.74	N/A
Tracking error	5.88%	5.93%	5.93%	6.70%	N/A
Beta	1.04	0.95	0.95	0.88	N/A
Alpha	1.48%	14.87%	14.87%	48.41%	N/A
Information index	0.20	2.60	2.60	6.78	N/A

## Fund Performance Since Inception





# Disclaimer

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