

# Alpha Saudi Equity Fund

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2024, 4<sup>th</sup> Quarter Report



# 2024, 4<sup>th</sup> Quarter Quarterly Report

## Fund's Objectives

To provide medium and long-term capital growth by investing in listed equities of 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

- Fund's start date: 25/07/2018
- Unit price upon offering: 10.00
- Size of the Fund: 520,568,441.36
- Type of the Fund: Public Fund
- Currency of the Fund: SAR
- Level of risk: High Risk
- Benchmark: S&P Shariah Domestic price return
- Number of distributions: N/A
- Percentage of fees for the management of the invested funds (if any): N/A
- The investment advisor and fund sub-manager (if any): N/A
- The number of days of the weighted average (if any): N/A

## 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 a measure of the fund's value added relative to a benchmark.
- 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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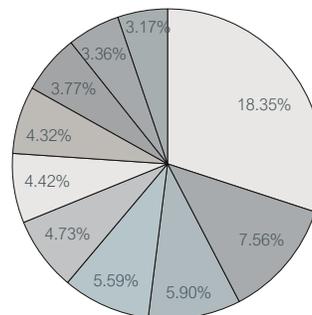
Price Information	Item	4 <sup>th</sup> Quarter	
	Unit price	34.02264 SAR	
	% Change from last quarter	0.51%	
	Dual unit price	N/A	
	Total units of the fund	15,300,647.93	
	Total net assets	SAR 520,568,441.36	
	P/E ratio	20.94x	
Fund Information	Item	4 <sup>th</sup> Quarter	
		Value	%
	Total expense ratio	2,345,315.99	0.44%
	Borrowing	0.00	0.00
	Dealing expenses	2,070.00	0.00%
	Investments of the fund manager	N/A	N/A
	Distributions of profits	0.00	0.00
Details of the Fund's Ownership Investments	Item	Details	
	Full Ownership	100%	
	Usufruct right	N/A	



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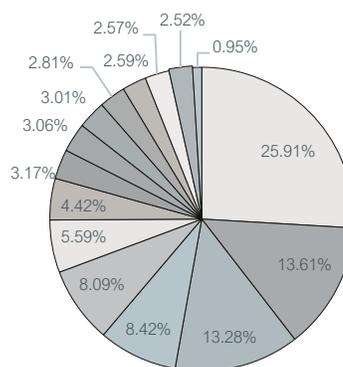
## Top 10 Investments\*

- Al Rajhi Bank
- Alinma Bank
- Saudi Arabian Mining Co
- Saudi Telecom Co
- Saudi Re For Cooperative Reinsurance
- Elm Co
- Sasco
- Aldrees Petroleum And Transport
- Co For Cooperative Insurance
- Almunajem Foods Co



## Assets Distribution (by Sector)\*

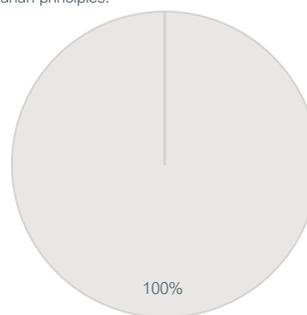
- Banks
- Insurance
- Materials
- Health Care Equipment & Services
- Consumer Discretionary Distribution
- Telecommunication Services
- Software & Services
- Consumer Staples Distribution
- Capital Goods
- Commercial & Professional Services
- Cash and cash equivalents
- Food, Beverage & Tobacco
- Consumer Services
- Utilities
- Industrials



## Assets Distribution (by Geography)

During the period from the date of inception (25/07/2018) until the date of the report (12/30/2024), the Fund invested its assets in shares of Saudi listed companies that are compliant with the Shariah principles.

- Saudi Arabia



\* As of the beginning of quarter on 2<sup>nd</sup> October 2024

## Return Analysis

Item	3 months	Year to date	One year	3 years	5 years
Fund performance	0.52%	15.59%	15.59%	74.36%	187.97%
Benchmark performance	-2.32%	2.43%	2.43%	8.00%	54.71%
Performance difference	2.84%	13.16%	13.16%	66.36%	133.26%

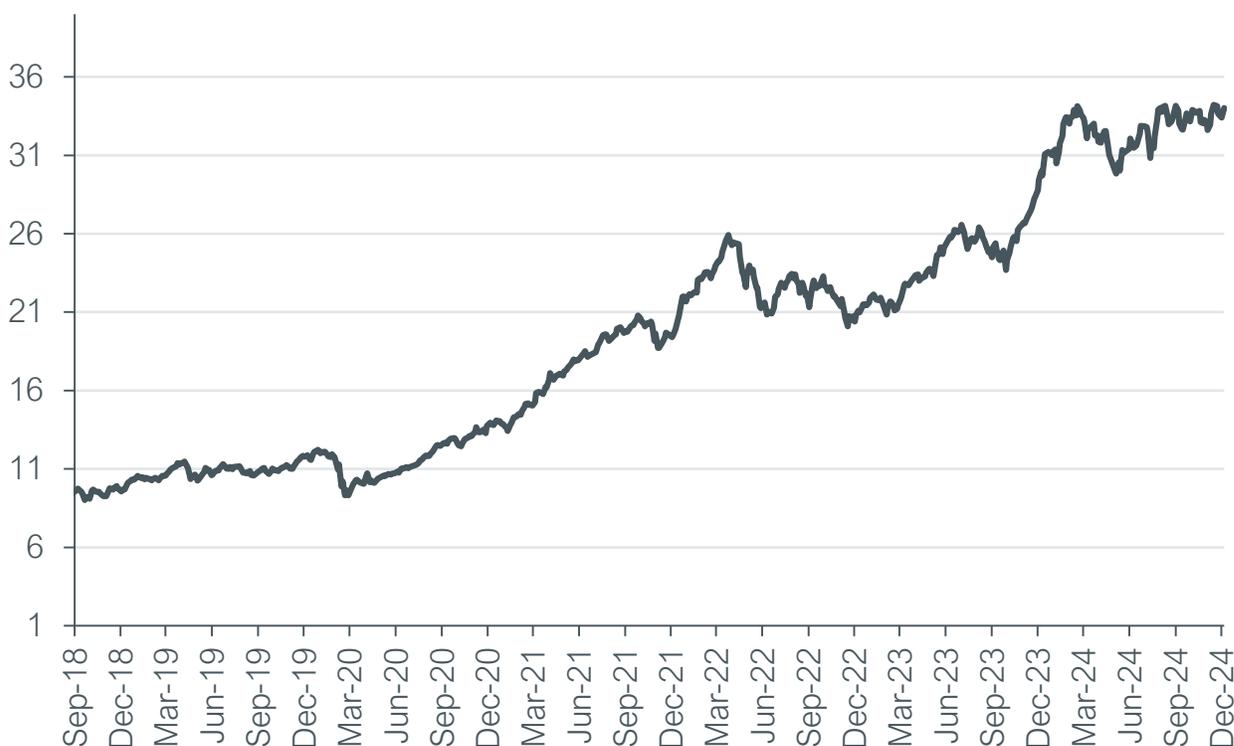


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## Performance and Risks

Performance and Risks standards	3 months	Year to date	One year	3 years	5 years
Standard deviation	6.50%	16.39%	16.39%	16.99%	17.68%
Sharpe indicator	-0.12	0.60	0.60	0.30	0.34
Tracking error	2.70%	7.36%	7.36%	6.59%	6.79%
Beta	1.24	1.09	1.09	1.00	0.92
Alpha	3.69%	13.45%	13.45%	17.68%	13.74%
Information index	1.05	1.79	1.79	2.69	2.13

## Fund Performance Since Inception





# Disclaimer

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