

ALPHA  
CAPITAL



ألفا  
الصلابة

# Alpha Saudi Equity Fund

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2024, 3<sup>rd</sup> Quarter Report



# 2024,3<sup>rd</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: 542,656,845.28
- 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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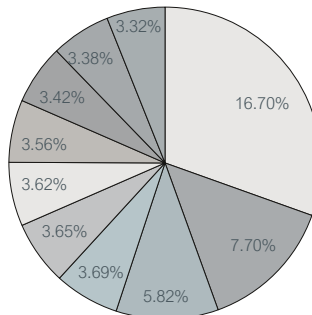
Price Information	Item		3 <sup>rd</sup> Quarter
	Unit price		33.84846 SAR
	% Change from last quarter		5.58%
	Dual unit price (if any)		N/A
	Total units of the fund		16,031,949.21
	Total net assets		SAR 542,656,845.28
	P/E ratio (if any)		26.55x
Fund Information	Item	3 <sup>rd</sup> Quarter	
		Value	%
	Total expense ratio	2,551,382.12	0.49%
	Borrowing (if any)	0.00	0.00
	Dealing expenses	3,484.50	0.00%
	Investments of the fund manager (if any)	6,203,606.15	1.14%
	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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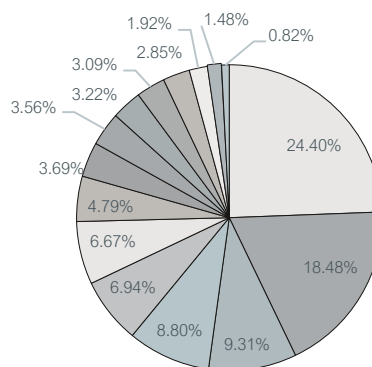
## Top 10 Investments\*

- Al Rajhi Bank
- Alinma Bank
- Saudi Re For Cooperative Rei
- Catrion Catering Holding Co
- Elm Co
- Ataa Educational Co
- Aldrees Petroleum And Transport Services Co.
- Co For Cooperative Insurance
- National Medical Care Co
- Leejam Sports Co



## Assets Distribution (by Sector)\*

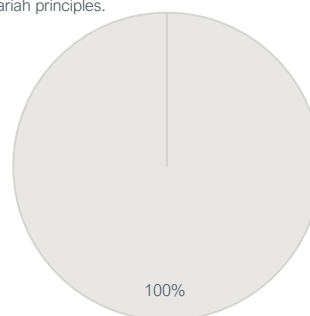
- Banks
- Insurance
- Health Care Equipment & Svc
- Materials
- Consumer Services
- Software & Services
- Capital Goods
- Transportation
- Energy
- Food & Beverages
- Utilities
- Retailing
- Food & Staples Retailing
- Consumer Staples Distribution & Retail
- Cash, Expenses And Cash Equivalents



## Assets Distribution (by Geography)

During the period from the date of inception (25/07/2018) until the date of the report (09/30/2024), 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 1<sup>st</sup> July 2024

## Return Analysis

Item*	3 months	Year to date	One year	3 years	5 years
Fund performance	5.58%	15.00%	34.75%	71.39%	210.39%
Benchmark performance	6.43%	4.86%	13.73%	8.45%	62.87%
Performance difference	-0.85%	10.14%	21.02%	62.94%	147.52%

\* As of end of Quarter on 30<sup>th</sup> September 2024



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## Performance and Risks

Performance and Risks standards	3 months	Year to date	One year	3 years	5 years
Standard deviation	9.06%	15.15%	17.34%	17.33%	17.59%
Sharpe indicator	0.45	0.70	1.66	0.31	0.49
Tracking error	3.70%	6.90%	7.79%	6.57%	6.91%
Beta	1.10	1.07	1.06	0.98	0.90
Alpha	-1.33%	10.11%	20.57%	16.72%	14.53%
Information index	-0.23	1.47	2.70	2.57	2.19

## Fund Performance Since Inception





# Disclaimer

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