



Alpha Capital Public Sukuk Fund

2024, 3rd Quarter Report



2024, 3rd Quarter Quarterly Report

Fund's Objectives

The Fund aims to generate income in the medium and long term by investing mainly in sukuk issued by sovereign, quasi-sovereign, or corporate entities. The Fund can also invest in money market and fixed income funds, private debt funds, trade finance funds, money market instruments and derivative contracts and structured products that are compliant with Shariah guidelines.

Fund's Information

- Fund's start date: 04/09/2023
- Unit price upon offering: 10.00
- Size of the Fund: 49,999,666.24
- Type of the Fund: Public Fund
- Currency of the Fund: SAR
- Level of risk: Medium Risk
- Benchmark: S&P GCC Sukuk Index
- Number of distributions: N/A
- Percentage of fees for the management of the invested funds:
Alpha Capital Sukuk Fund 0.75% of Net Asset Value
- 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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2024, 3rd Quarter Quarterly Report

Price Information

Item	3 rd Quarter
Unit price	SAR 10.92118
% Change from last quarter	4.11%
Dual unit price (if any)	N/A
Total units of the fund	4,578,228.4016
Total net assets	SAR 49,999,666.24
P/E ratio (if any)	N/A

Fund Information

Item	3 rd Quarter	
	Value	%
Total expense ratio	91,141.15	0.21%
Borrowing (if any)	0.00	0.00
Dealing expenses	1,526.66	0.00%
Investments of the Fund manager (if any)	10,921,180	21.84%
Distributions of profits	0.00	0.00

Details of the Fund's Ownership Investments

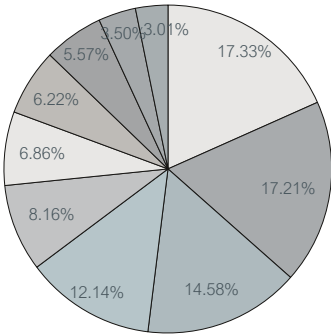
Item	Details
Full ownership	N/A
Usufruct right	N/A



2024, 3rd Quarter Quarterly Report

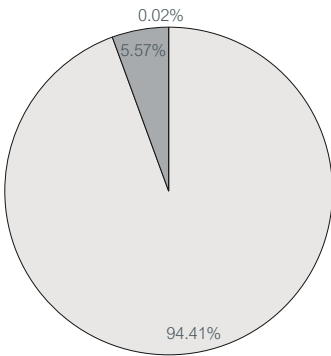
Top 10 Investments*

- Sukuk-1
- Sukuk-2
- Sukuk-3
- Sukuk-4
- Sukuk-5
- Sukuk-6
- Sukuk-7
- Mutual Fund-1
- Sukuk-8
- Sukuk-9



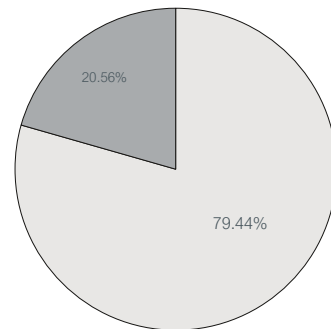
Assets Distribution (by Sector)*

- Sukuk
- Mutual Fund
- Cash, Expenses And Cash Equivalents



Assets Distribution (by Geography)*

- Saudi Arabia
- GCC



*As of the beginning of the quarter the 1st July 2024.

Return Analysis

Item	3 months	Year to date	One year	3 years	5 years
Fund performance	4.11%	7.33%	9.87%	N/A	N/A
Benchmark performance	4.36%	5.30%	9.62%	N/A	N/A
Performance difference	-0.25%	2.03%	0.25%	N/A	N/A

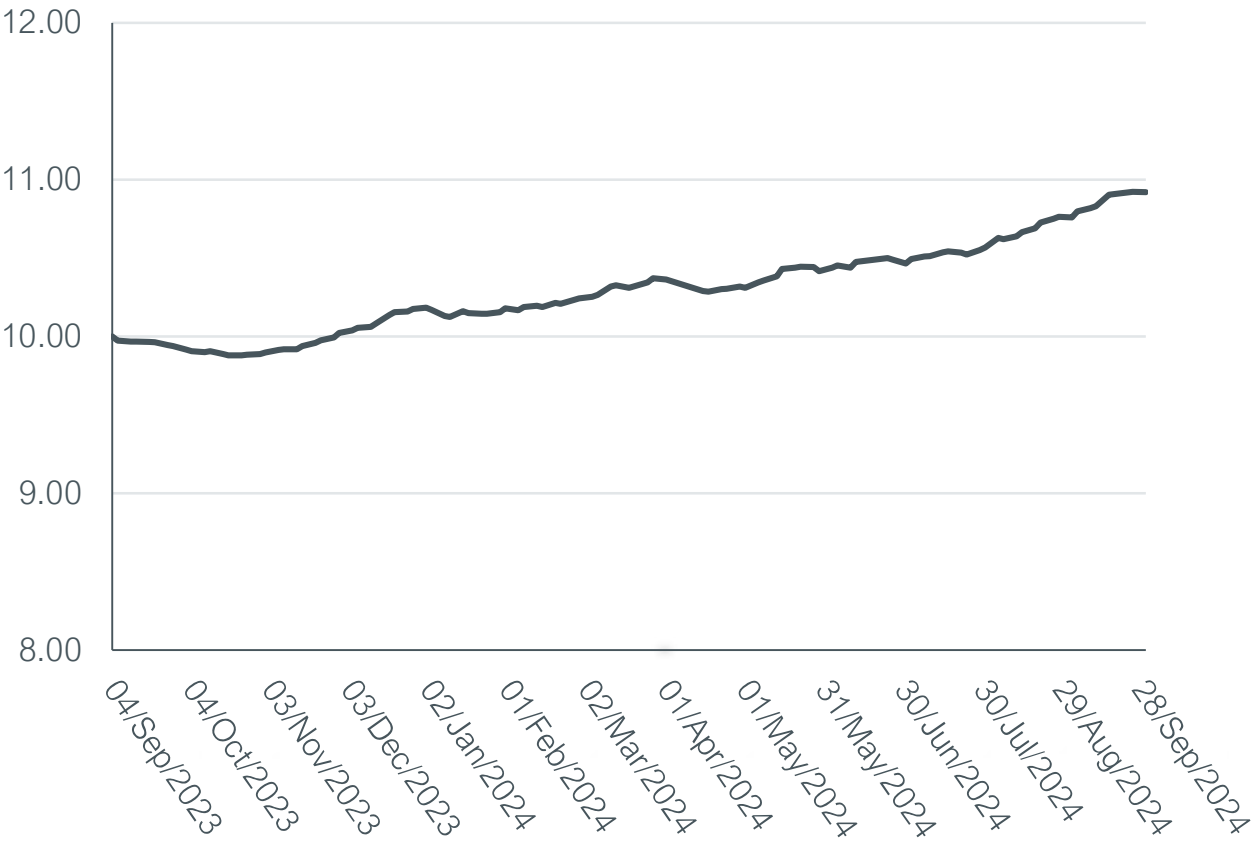


2024, 3rd Quarter Quarterly Report

Performance and Risks

Performance and Risks standards	3 months	Year to date	One year	3 years	5 years
Standard deviation	1.06%	1.87%	2.01%	N/A	N/A
Sharpe indicator	2.47	1.54	1.97	N/A	N/A
Tracking error	0.79%	1.23%	1.80%	N/A	N/A
Beta	0.66	0.68	0.54	N/A	N/A
Alpha	0.72%	2.30%	1.95%	N/A	N/A
Information index	-0.32	1.66	0.14	N/A	N/A

Fund Performance Since Inception





Disclaimer

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