

Alpha Saudi Equity Fund

2021, 2nd Quarter Report



2021,2nd Quarter Quarterly Statement

Fund's Objectives	<p>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. The Fund may also invest a part of its assets in short term Murabaha investments.</p>
Fund's Information	<ul style="list-style-type: none">– Fund's start date: 25/07/2018– Unit price upon offering: 10.00– Size of the Fund: 28,996,683.82– Type of the Fund: Public Fund– Currency of the Fund: SAR– Level of risk: High Risk– Benchmark: S&P 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	<ul style="list-style-type: none">– <u>Standard Deviation</u>: A statistic that measures the dispersion of a dataset relative to its mean.– <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.– <u>Tracking Error</u>: The divergence between the price behavior of a position or a portfolio and the price behavior of a benchmark.– <u>Beta</u>: A measure of the volatility or systematic risk of a security or portfolio compared to the market as a whole– <u>Alpha</u>: It is the excess return of an investment relative to the return of a benchmark index.– <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.
Contact Information	<ul style="list-style-type: none">– Phone number: +966 11 434 3094– Website: www.alphacapita.com.sa– Email: clientrelations@alphacapital.com.sa



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Price Information	Item	2 nd Quarter
	Unit price	18.2138
	% Change from last quarter	15.05%
	Dual unit price (if any)	N/A
	Total units of the fund	1,592,013.7367
	Total net assets	28,996,683.82
	P/E ratio (if any)	N/A

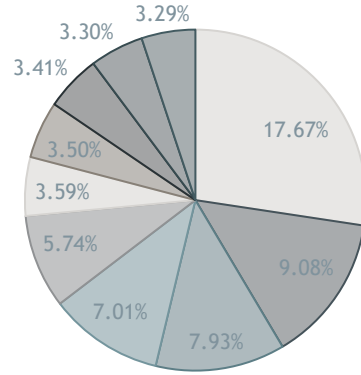
Fund Information	Item	2 nd Quarter	
		Value	%
	Total expense ratio	202,156.50	0.71
	Borrowing (if any)	0.00	0.00
	Dealing expenses	54,590.81	0.19
	Investments of the fund manager (if any)	0.00	0.00
Distributions of profits	0.00	0.00	

Details of the Fund's Ownership Investments	Item	Details
	Full Ownership	N/A
	Usufruct right	N/A

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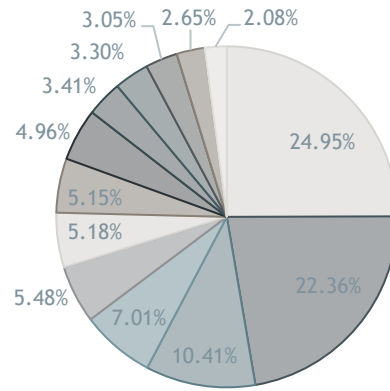
Top 10 Investments

- Al Rajhi Bank
- Saudi Basic Industries Corp
- Saudi Telecom
- Cash & Cash Equivalents
- Saudi Kayan Petrochemical
- Ataa Educational Co
- Advanced Petrochemical
- Saudi Electricity Co
- Saudi Arabian Oil Co
- Bawan Holding



Assets Distribution (by Sector)

- Materials
- Banks
- Telecommunication Services
- Cash & Cash Equivalents
- Consumer Services
- Insurance
- Capital Goods
- Retailing
- Utilities
- Energy
- Health Care Equipment & Svc
- Food & Beverages
- Food & Staples Retailing



Assets Distribution (by Geography)

During the period from the date of inception (25/07/2018) until the date of the report (30/06/2021), the fund invested its assets in shares of Saudi listed companies that are compliant with the shariah principals.



Return Analysis

Item	3 months (end of current quarter)	Year to date	One year	3 years	5 years
Fund performance	15.05%	30.49%	68.00%	N/A	N/A
Benchmark performance	10.43%	27.22%	53.51%	N/A	N/A
Performance difference	4.61%	3.28%	14.48%	N/A	N/A



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Performance and Risks

Performance and Risks standards	3 months (end of current quarter)	Year to date	One year	3 years	5 years
Standard deviation	11.86%	12.62%	11.84%	N/A	N/A
Sharpe indicator	1.25	2.39	5.67	N/A	N/A
Tracking error	4.04%	4.34%	5.82%	N/A	N/A
Beta	1.06	0.96	0.86	N/A	N/A
Alpha	4.00%	4.28%	21.93%	N/A	N/A
Information index	1.14	0.76	2.49	N/A	N/A

Fund performance since inception





Disclaimer

Alpha Capital Company is authorized by the Capital Market Authority. Alpha Capital Company does not guarantee the performance of any investment. The value of an investment in the Fund is variable and may increase or decrease. The performance of the fund or the benchmark does not reflect and could not be considered as a guide for the future performance. There is no guarantee to the unit holders that the Fund's absolute performance or its performance relative to the Benchmark will be repeated or similar to the previous performance. The prices or value or income of the units of the Fund may decrease and the investor may get back less than the amount invested. The income of the Fund from investment in securities may fluctuate and a part of the capital invested may be used to pay that income. The Fund Manager is not obliged to accept the redemption request of the units at the value of the offering. The value of the units and their revenues are subject to fluctuations. The investment may not be suitable for all recipients of the advertisement; Alpha Capital Company recommends that if they have any doubts, they should seek advice from their investment adviser. Fees and charges apply as per Terms and Conditions; please refer to the T&Cs for more details on the risks involved while investing in the Fund. To obtain a copy of the T&Cs, information memorandum, fund reports to unitholders and financial statements, please visit our website www.alphacapital.com.sa or call 011 434 3094 or visit us on our main office. Alpha Capital Company may invest into the Fund and has or may have a position or holding in the securities concerned or in related securities.