

# Alpha Murabaha Fund

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2021, 2nd Quarter Report



# 2021, 2<sup>nd</sup> Quarter Quarterly Statement

## Fund's Objectives

To provide low risk return to unit holders while maintaining capital and providing liquidity, through investing mainly in Murabaha transactions and other financial instruments that are low risk, short maturity and compliant with sharia principals. The fund does not distribute profit to unit holders but instead all profits and earned revenues are reinvested in the fund.

## Fund's Information

- Fund's start date: 15/10/2018
- Unit price upon offering: 10.00000
- Size of the Fund: 6,802,212,344.16
- Type of the Fund: Public Fund
- Currency of the Fund: SAR
- Level of risk: Low Risk
- Benchmark: SAIBOR 1 Month
- Number of distributions: N/A
- Percentage of fees for the management of the invested funds (if any):

Fund Name	Management Fees of the Invested Fund
Riyad SAR Trade Fund	0.50% of Net Asset Value
Albilad SAR Murabaha Fund	0.25% of Net Asset Value
HSBC Saudi Riyal Murabaha Fund	0.45% of Net Asset Value
Riyad USD Trade Fund	0.50% of Net Asset Value
Rajhi Commodity Fund SAR	16% of Performance Fee

- The investment advisor and fund sub-manager (if any): N/A
- The number of days of the weighted average (if any): 111.06

## 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 the excess return of an investment relative to the return of a benchmark index.
- 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	2 <sup>nd</sup> Quarter
	Unit price	10.6096
	% Change from last quarter	0.30%
	Dual unit price (if any)	N/A
	Total units of the fund	641,140,291.1645
	Total net assets	6,802,212,344.16
	P/E ratio (if any)	N/A

Fund Information	Item	2 <sup>nd</sup> Quarter	
		Value	%
	Total expense ratio	9,258,658.28	0.134%
	Borrowing (if any)	0.00	0.00
	Dealing expenses	319,254.42	0.005%
	Investments of the fund manager (if any)	3,321,810.35	0.05%
	Distributions of profits	0.00	0.00

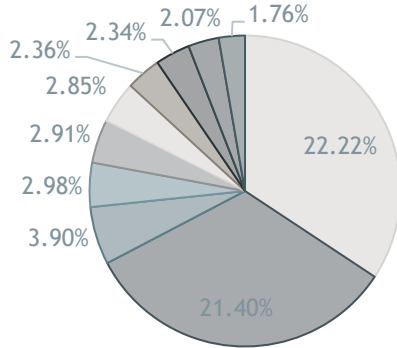
Details of the Fund's Ownership Investments	Item	Details
	Full Ownership	N/A
	Usufruct right	N/A



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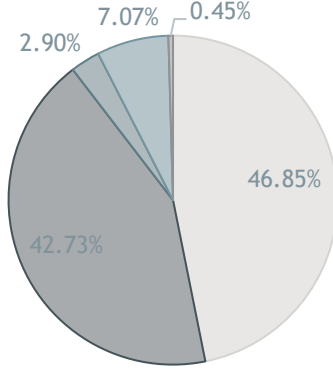
Top 10 Investments

- MM Fund -1
- MM Fund -2
- Murabaha -1
- Murabaha -2
- Murabaha -3
- Murabaha -4
- Murabaha -5
- Murabaha -6
- MM Fund -3
- Sukuk-1

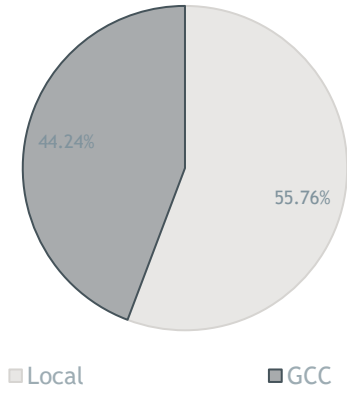


Assets Distribution (by Sector)

- Money Market Funds
- Murabaha Deposits
- Sukuk
- Money Market Instruments
- Cash



Assets Distribution (by Geography)



## Return Analysis

Item	3 months (end of current quarter)	Year to date	One year	3 years	5 years
Fund performance	0.30%	0.66%	1.39%	N/A	N/A
Benchmark performance	0.16%	0.32%	0.68%	N/A	N/A
Performance difference	0.14%	0.34%	0.71%	N/A	N/A

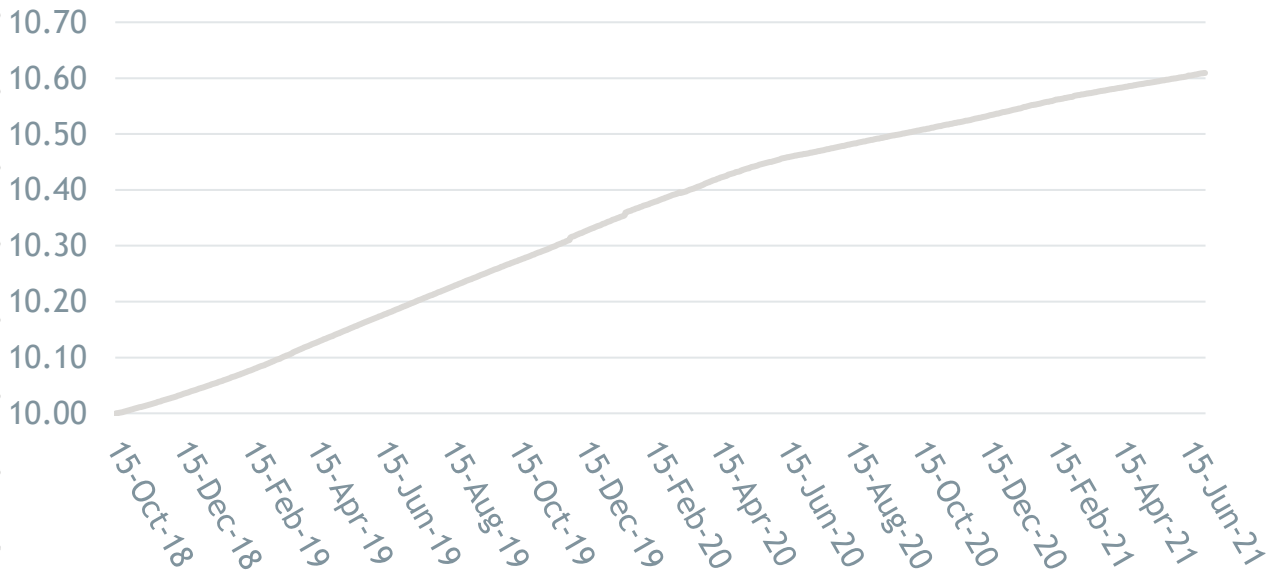


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## Performance and Risks

Performance and Risks Standards	3 months (end of current quarter)	Year to date	One year	3 years	5 years
Standard deviation	0.056%	0.061%	0.061%	N/A	N/A
Sharp indicator	2.46	5.64	11.70	N/A	N/A
Tracking error	0.03%	0.04%	0.03%	N/A	N/A
Beta	1.81	2.04	1.96	N/A	N/A
Alpha	0.14%	0.34%	0.71%	N/A	N/A
Information index	4.89	8.87	20.56	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 invests in foreign currency denominated securities and therefore is exposed to foreign exchange risk that may have an adverse effect on the price, value or income of the Fund. Investment in investment funds is not a deposit with any bank. Investors may be exposed to loss of funds when investing in investment funds. 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](http://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.