ALPHA CAPITAL ألفا المالية

Alpha Capital Freestyle Nomu Market Fund

2026, 3rd Quarter Report

Fund Objective

To achieve growth over the long run through actively managing and investing in the portfolio of listed company shares, initial public offerings (IPOs) in the main and parallel markets, and the real estate investment trust in the parallel market (Nomu). The Fund also has the right to invest and hold shares of companies that are upgraded to the main market for a duration of up to two years with particular focus on the Nomu market.

Fund Information

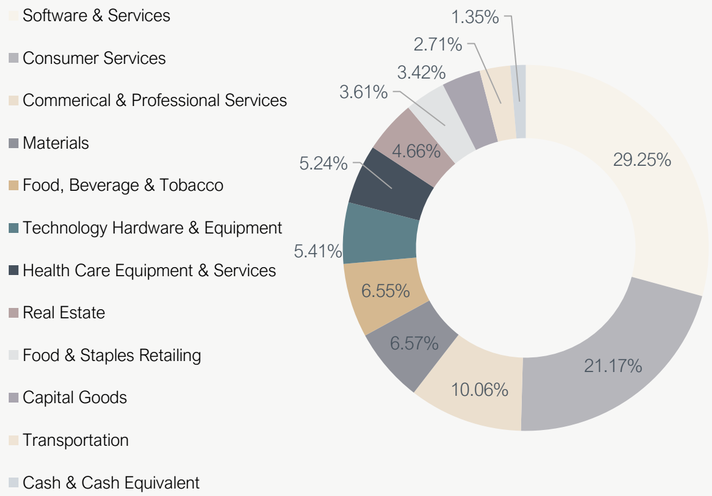
Fund's start date:	14/11/2024
Unit price upon offering:	10.00
Size of the Fund:	55,115,177.16
Type of the Fund:	Public Fund
Currency of the Fund:	SAR
Level of risk:	High Risk
Benchmark:	NOMUCAP Index
Number of distributions:	N/A
Percentage of fees for the management of the invested funds:	N/A
The investment advisor and Fund sub-manager:	N/A
The number of days of the weighted average:	N/A

Performance Since Inception

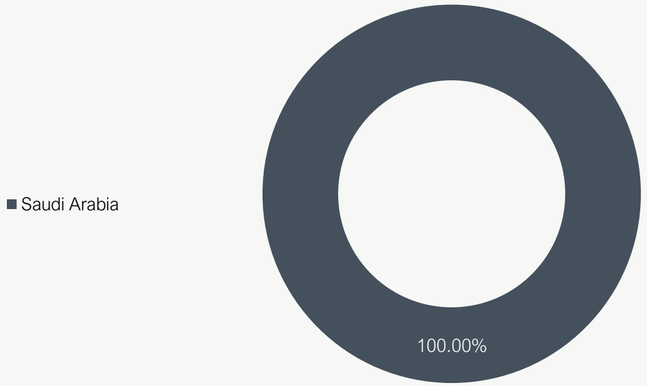
Performance

Item	3 months	YTD	One year	3 years	5 years
Fund	-2.02%	-6.45%	-14.97%	N/A	N/A
Benchmark	-7.58%	-8.54%	-16.80%	N/A	N/A
Difference	5.56%	2.09%	1.83%	N/A	N/A

Assets Distribution (by Sector)*



Assets Distribution (by Geography)*



* As of the beginning of quarter on 1st July 2026

Price Information

Item	3rd Quarter
Unit price	7.40141
Change in unit price from last quarter	-2.02%
Dual unit price	N/A
Total units of the Fund	7,446,576.40
Total net assets	55,115,177.16
P/E ratio	20.81

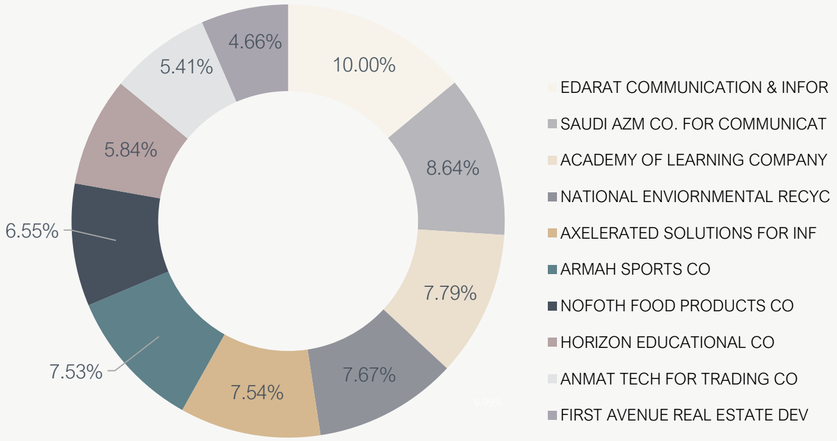
Item	Value	%
Total expense ratio	351,925.89	0.63%
Borrowings	0.00	0.00%
Dealing expenses	1,138.50	0.00%
Investments of the Fund Manager	2,573,686.54	4.67%
Distributions of profits	N/A	N/A
Dividends Distributed	N/A	N/A

Item	Details
Full ownership	100%
Usufruct right	N/A

Performance and Risks

Performance and Risks standards	3 months	Year to date	One year	3 years	5 years
Standard deviation (%)	6.26	10.54	11.61	N/A	N/A
Sharpe indicator	-0.53	-0.96	-1.72	N/A	N/A
Tracking error (%)	4.75	7.79	8.49	N/A	N/A
Beta	0.99	0.96	0.96	N/A	N/A
Alpha (%)	5.46	1.63	0.88	N/A	N/A
Information index	1.17	0.27	0.21	N/A	N/A

Top 10 Investments*



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Description of Performance and Risk Indicators

01 Standard Deviation

It is calculated as deviation of portfolio returns between two periods and is annualized on a monthly and yearly basis.

02 Sharpe indicator

It is calculated as Return of the Portfolio minus the risk free and divided by Standard Deviation of the Portfolio.

03 Tracking Error

It is calculated as the standard deviation of the Portfolio minus the benchmark, and it is annualized on a monthly , and a yearly basis.

04 Beta

This formula calculates the Beta of an asset or portfolio by finding the slope of the linear regression line of the asset's returns (dependent variable) against the market returns (independent variable) over a specific date range. It then rounds the result to 5 decimal places. It is a measure of the fund's value added relative to a benchmark

05 Alpha

It is a measure of the fund's value added relative to a benchmark.

06 Information index

It is calculated as Return of the Portfolio minus the Return of the benchmark which is divided by the tracking error.

Definitions :https://alphacapital.com.sa/wp-content/uploads/2025/GD.pdf

Disclaimer

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