

# Alpha Saudi Freestyle Equity Fund

2025, 3rd Quarter Report



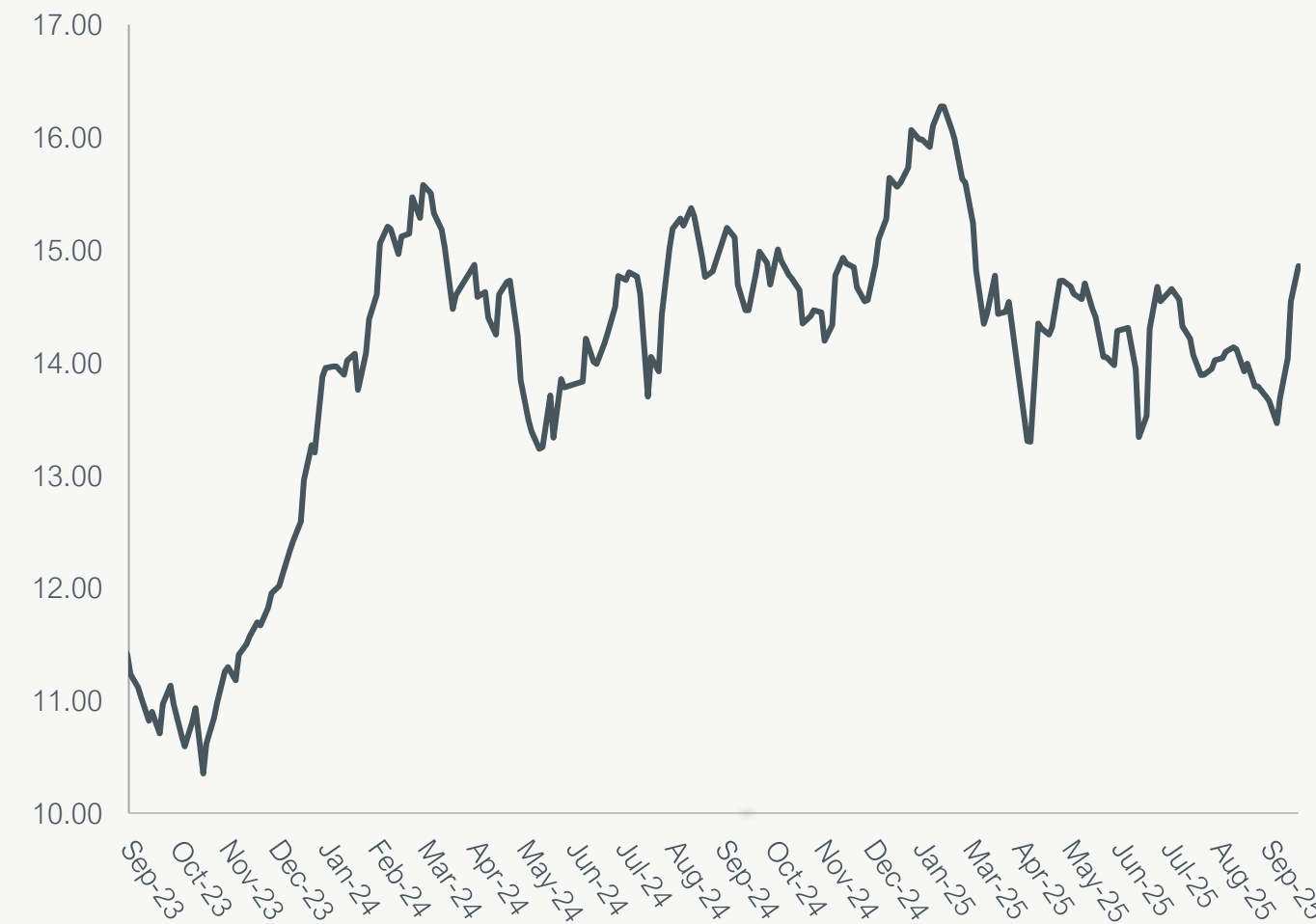
## Fund Objective

To achieve medium and long-term capital growth by actively managing the portfolio through investing in listed equities in the Saudi equities market. The Fund invests its assets in a concentrated selection of listed companies in the market, initial public offerings, rights issues, and real estate investment trusts in accordance with the Shariah guidelines.

## Fund Information

Fund's start date:	15/05/2023
Unit price upon offering:	10.00
Size of the Fund:	763,158,997.83
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:	N/A
The investment advisor and Fund sub-manager:	N/A
The number of days of the weighted average:	N/A

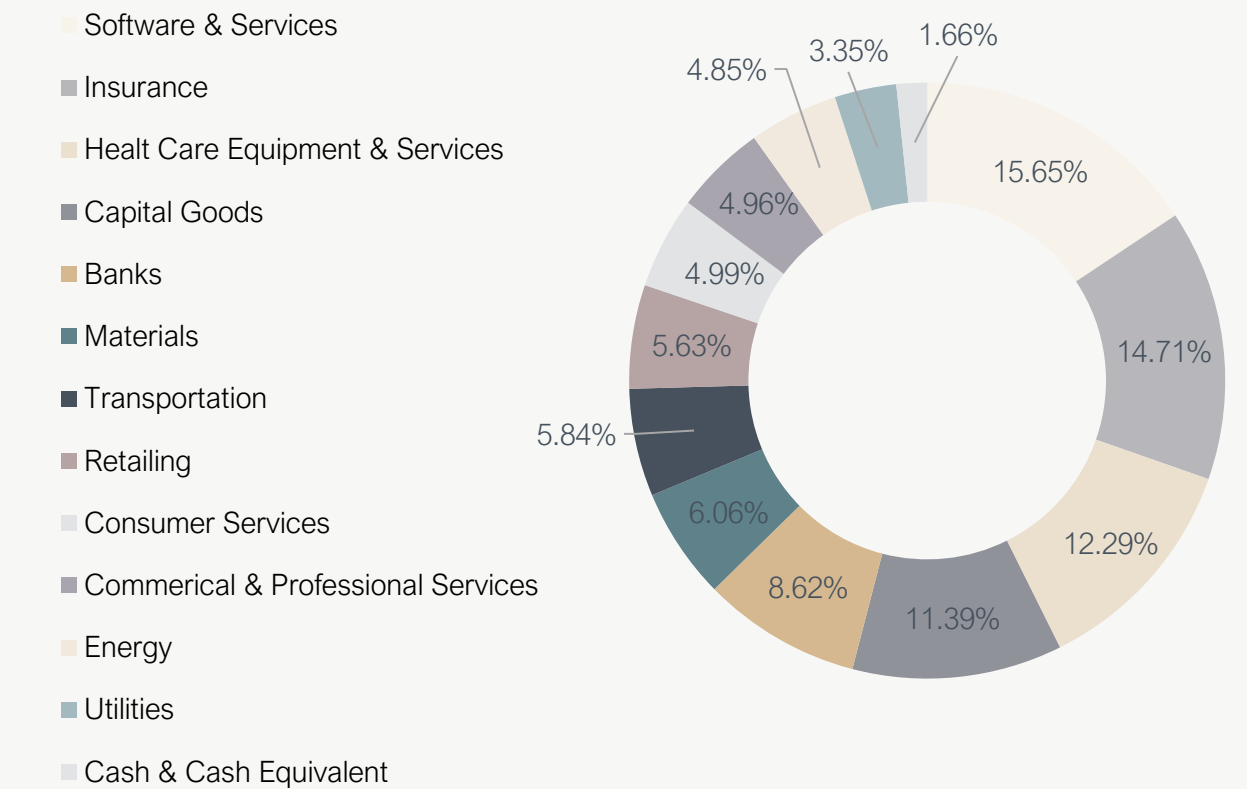
## Performance Since Inception



## Performance

Item	3 months	YTD	One year	3 years	5 years
Fund	1.26%	-0.11%	-1.68%	-	-
Benchmark	3.34%	-3.72%	-5.95%	-	-
Difference	-2.08%	3.61%	4.27%	-	-

## Assets Distribution (by Sector)\*



## Assets Distribution (by Geography)\*



## Price Information

Item	3 <sup>rd</sup> Quarter
Unit price	SAR 14.85676
Change in unit price from last quarter	1.26%
Dual unit price	N/A
Total units of the fund	51,367,793.32
Total net assets	763,158,997.82
P/E ratio	23.36x

Item	Value	%
Total expense ratio	3,706,913.71	0.53%
Borrowings	0.00	0.00%
Dealing expenses	3,139.50	0.00%
Investments of the Fund Manager	4,047,383.12	0.53%
Distributions of profits	0.00	0.00%
Dividends Distributed	0.00	0.00%

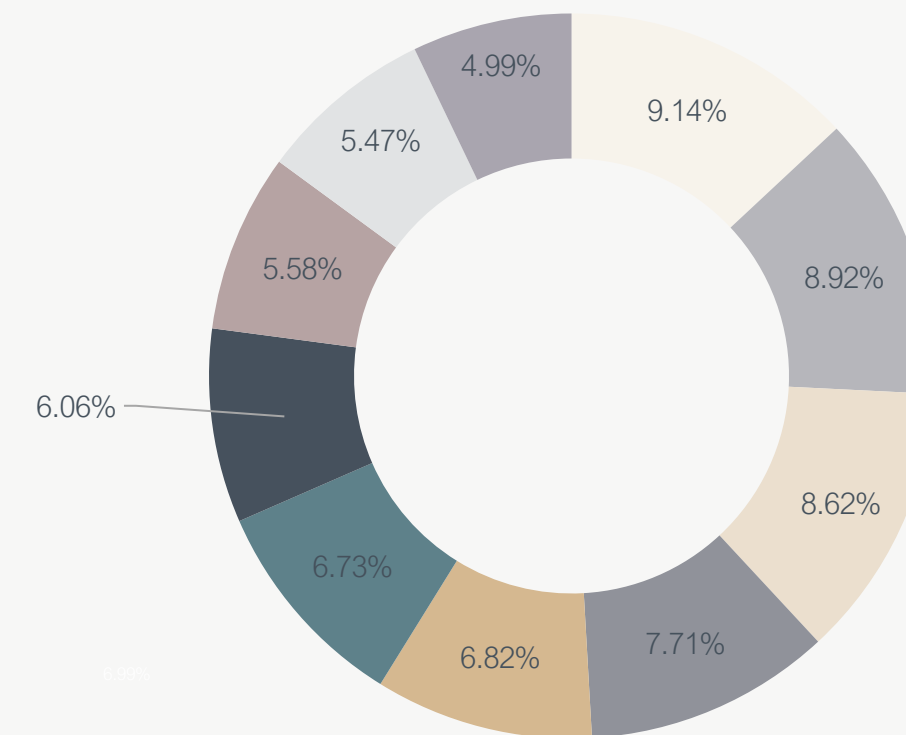
Item	Details
Full ownership	100%
Usufruct right	N/A

## Performance and Risks\*

Performance and Risks standards	3 months	Year to date	One year	3 years	5 years
Standard deviation	6.62%	18.54%	19.82%	-	-
Sharpe indicator	-0.01	-0.21	-0.34	-	-
Tracking error	4.80%	10.07%	10.86%	-	-
Beta	0.68	1.16	1.17	-	-
Alpha	-1.43%	4.82%	6.17%	-	-
Information index	-0.43	0.36	0.39	-	-

## Top 10 Investments\*

- Co For Cooperative Insurance
- Rasan Information Technology
- Al Rajhi Bank
- Electrical Industries Company
- National Medical Care Company
- Elm Company
- Saudi Arabian Mining Company
- Saudi Re For Cooperative Reinsurance
- Middle East Healthcare Company
- Ataa Educational Company



\* As of the beginning of quarter on 2<sup>nd</sup> July 2025

## Description of formulas used for assessing performance and risk measures

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### 01 Standard Deviation

This metric is calculated as the deviation in portfolio returns between two periods and is annualized to reflect either monthly or yearly timeframes.

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### 03 Tracking Error

This metric is calculated as the standard deviation of the difference between the portfolio and the benchmark returns and is annualized to reflect either monthly or yearly timeframes.

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### 05 Alpha

This metric is calculated as the measure of portfolio's excess return relative to its benchmark.

### 02 Sharpe indicator

This metric is calculated by subtracting the portfolio return from risk-free return and dividing the result by standard deviation of portfolio.

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### 04 Beta

This metric is calculated by determining the slope of the linear regression line of the asset's returns (as the dependent variable) against market returns (as the independent variable) over a specified date range.

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### 06 Information index

This metric is calculated by subtracting the benchmark return from the portfolio return and dividing the result by tracking error.

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



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