

# Alpha Capital Freestyle Nomu Market Fund

2025, 3<sup>rd</sup> Quarter Report



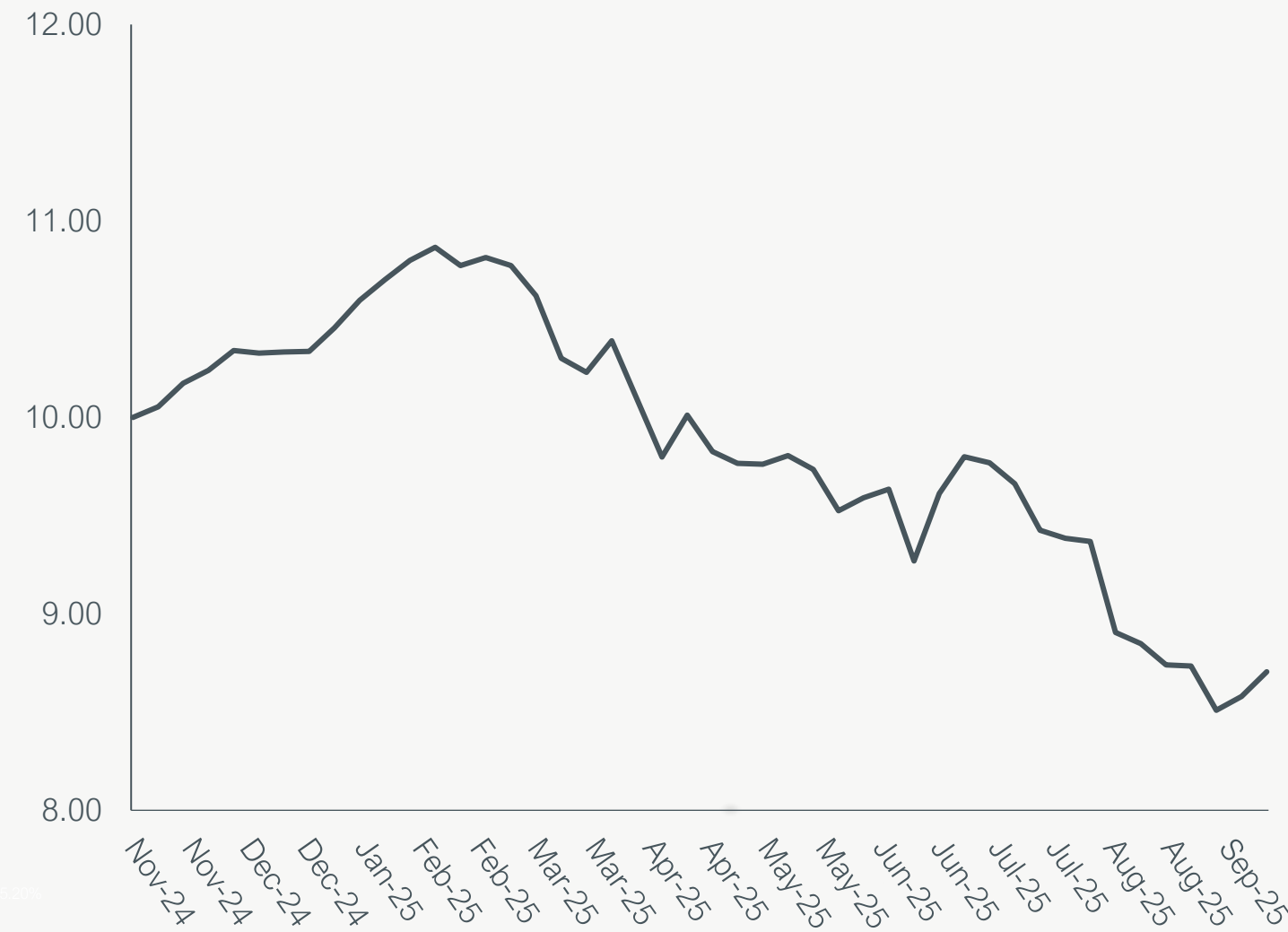
## Fund Objective

To achieve growth over the long run through actively managing and investing in the portfolio of listed company shares, initial public offerings (IPOs), right issues, and the real estate investment trust in the parallel market (Nomu). The Fund also has the right to hold shares of companies that are upgraded to the main market 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:	84,874,378.60
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

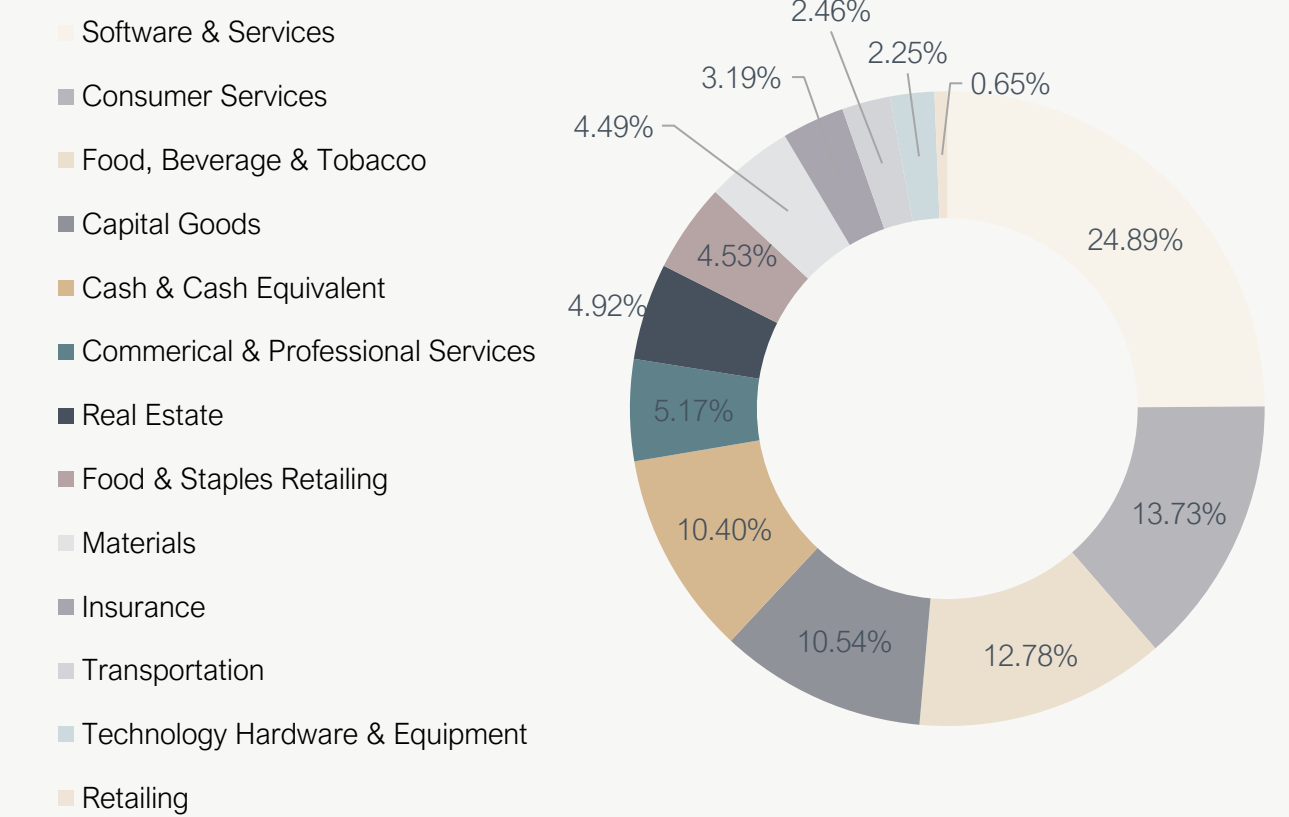
## Performance Since Inception



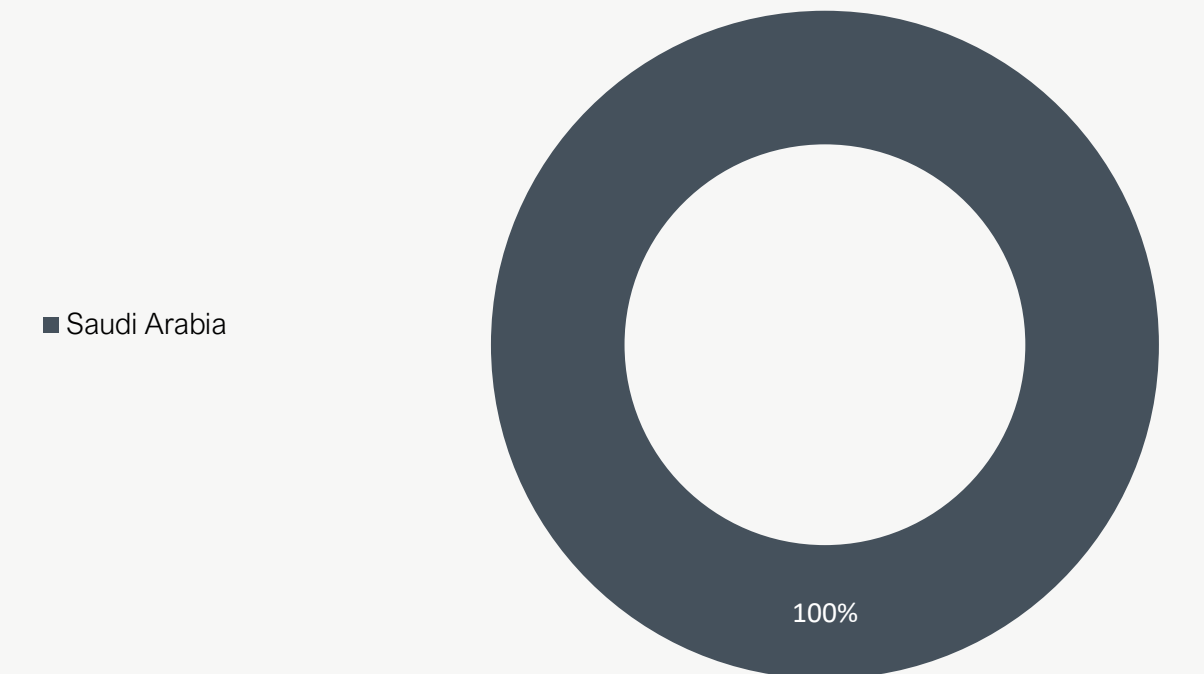
## Performance

Item	3 months	YTD	One year	3 years	5 years
Fund	-9.44%	-15.76%	-	-	-
Benchmark	-4.58%	-17.41%	-	-	-
Difference	-4.86%	1.65%	-	-	-

## Assets Distribution (by Sector)\*



## Assets Distribution (by Geography)\*



## Price Information

Item	3 <sup>rd</sup> Quarter
Unit price	8.70484
Change in unit price from last quarter	-9.44%
Dual unit price	N/A
Total units of the fund	9,750,255.27
Total net assets	84,874,378.60
P/E ratio	31.71x

Item	Value	%
Total expense ratio	503,001.07	0.56%
Borrowings	0.00	0.00%
Dealing expenses	3,036.00	0.00%
Investments of the Fund Manager	3,026,927.24	3.57%
Distributions of profits	N/A	N/A
Dividends distributed	N/A	N/A

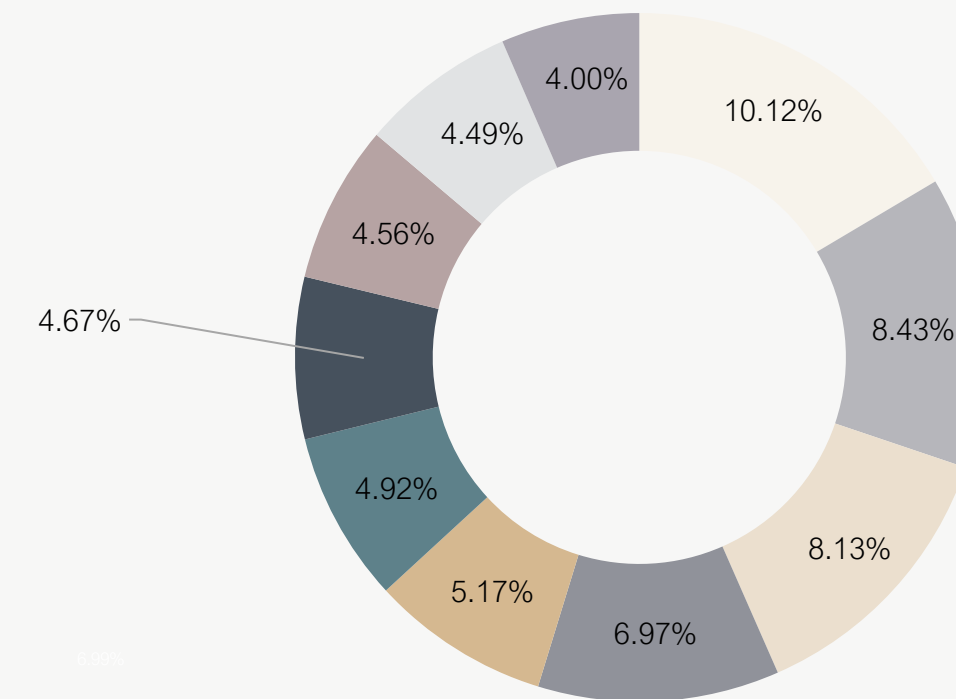
Item	Details
Full ownership	100%
Usufruct right	N/A

## Performance and Risks

Performance and Risks standards	3 months	Year to date	One year	3 years	5 years
Standard deviation	9.32%	16.94%	-	-	-
Sharpe indicator	-1.15	-1.16	-	-	-
Tracking error	6.48%	10.71%	-	-	-
Beta	0.90	0.78	-	-	-
Alpha	-5.47%	-2.93%	-	-	-
Information index	-0.75	0.15	-	-	-

## Top 10 Investments\*

- Nofoth Food Products Co
- Edarat Communication & Information
- Saudi Azm Co. For Communication
- Armah Sports Co
- National Enviornmental Recycling Co
- First Avenue Real Estate Development Co
- Gas Arabian Services Co Ltd
- Sure Global Tech Co
- Naas Petrol Factory Co
- Horizon Educational Co



\* As of the beginning of quarter on 2nd 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>

## Disclaimer

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#### Contact Information

Phone number: 0114343090

Email: [clientrelations@alphacapital.com.sa](mailto:clientrelations@alphacapital.com.sa)

Website: [www.alphacapital.com.sa](http://www.alphacapital.com.sa)

