ALPHA CAPITAL ألفا المالية

Alpha Capital Freestyle Nomu Market Fund

2026, 1st Quarter Report

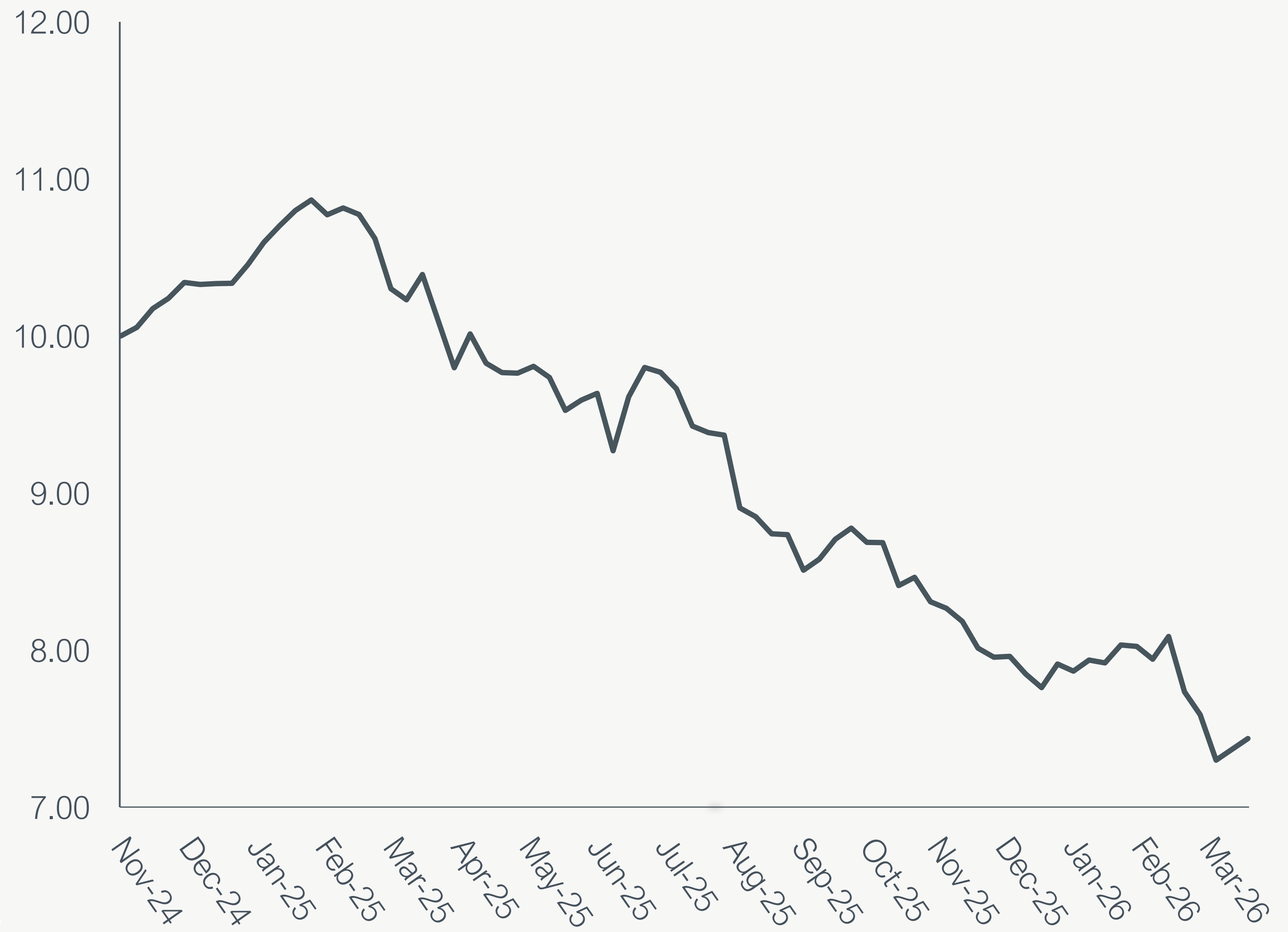
Fund Objective

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:	64,618,351.26
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

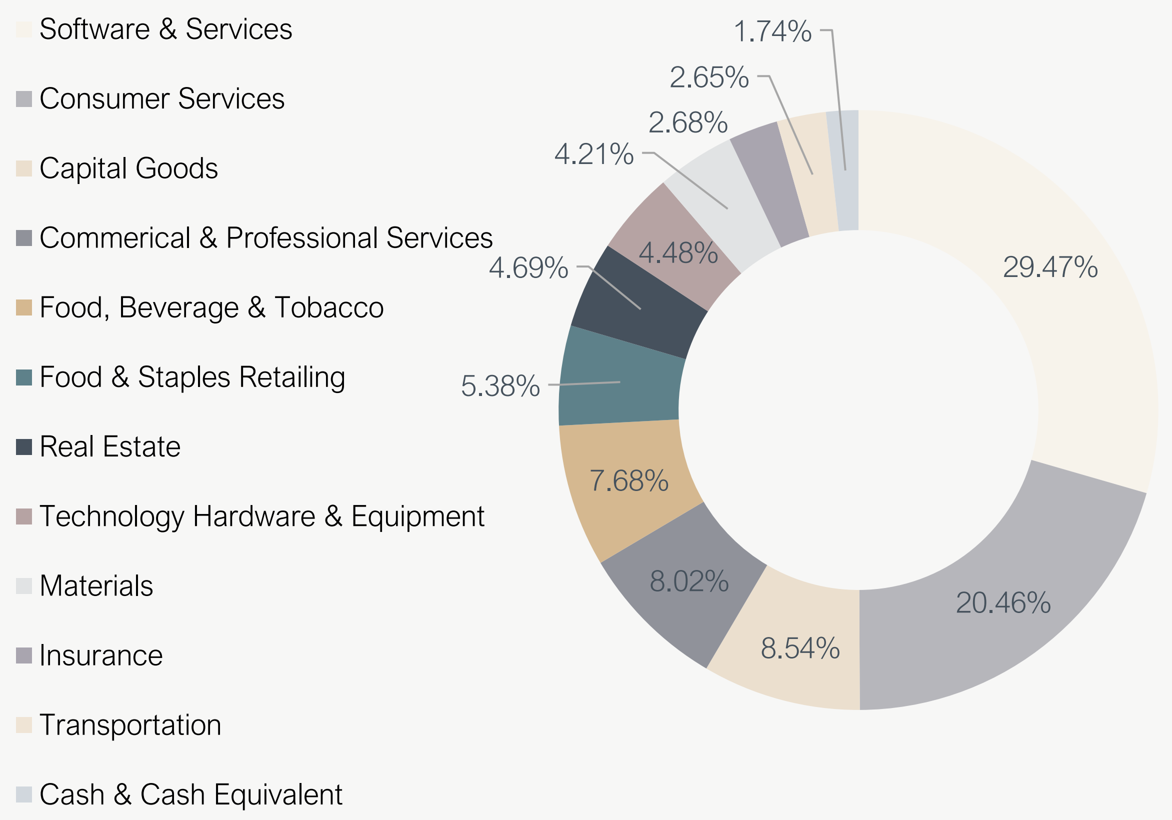
Performance Since Inception



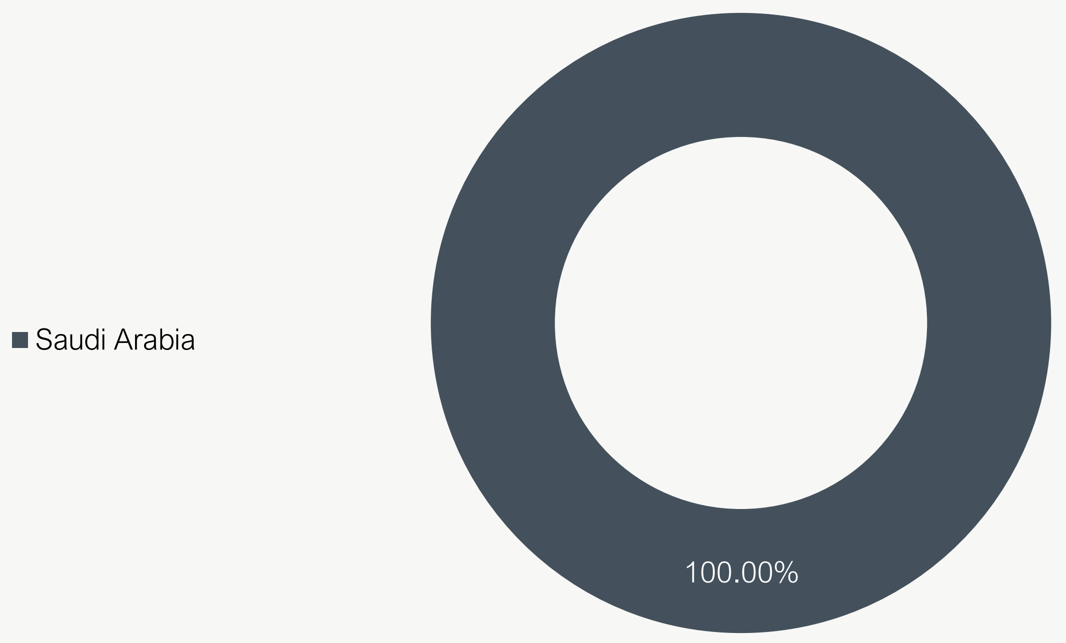
Performance

Item	3 months	YTD	One year	3 years	5 years
Fund	-6.01%	-6.01%	-28.44%	N/A	N/A
Benchmark	-3.20%	-3.20%	-27.23%	N/A	N/A
Difference	-2.81%	-2.81%	-1.21%	N/A	N/A

Assets Distribution (by Sector)*



Assets Distribution (by Geography)*



* As of the beginning of quarter on 7th January 2026

Price Information

Item	1st Quarter
Unit price	7.43607
Change in unit price from last quarter	-6.01%
Dual unit price	N/A
Total units of the Fund	8,689,852.8631
Total net assets	64,618,351.26
P/E ratio	22.08

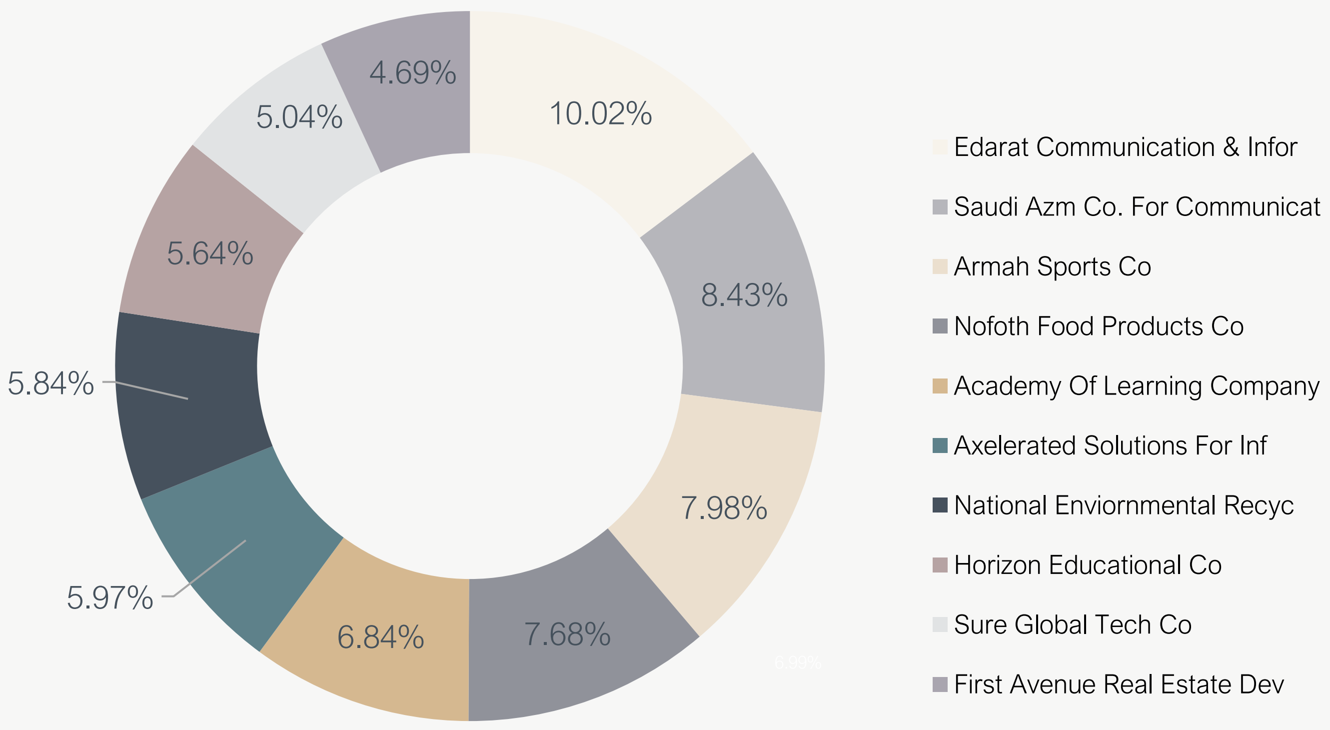
Item	Value	%
Total expense ratio	371,288.89	0.54%
Borrowings	0.00	0.00%
Dealing expenses	2,277.00	0.00%
Investments of the Fund Manager	2,585,738.83	4.00%
Distributions of profits	N/A	N/A
Dividends Distributed	N/A	N/A

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 (%)	7.35	7.35	13.77	N/A	N/A
Sharpe indicator	-0.97	-0.97	-2.43	N/A	N/A
Tracking error (%)	4.44	4.44	8.31	N/A	N/A
Beta	1.10	1.10	0.84	N/A	N/A
Alpha (%)	-2.38	-2.38	-6.32	N/A	N/A
Information index	-0.63	-0.63	-0.15	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

Alpha Capital Company is a licensed capital market institution 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. Alpha Capital Company 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; 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 ("T&C"); 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 (if any), fund statements to unitholders and financial Reports, please visit our website www.alphacapital.com.sa or call 0114343090 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.

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