Value Freestyle Saudi Equity Fund

Fact Sheet l Ending in Q2 2026

FUND OBJECTIVE :

Specialized Open-ended investment fund that aims to grow investor's capital over the long term by investing in shares of Saudi companies listed in TASI

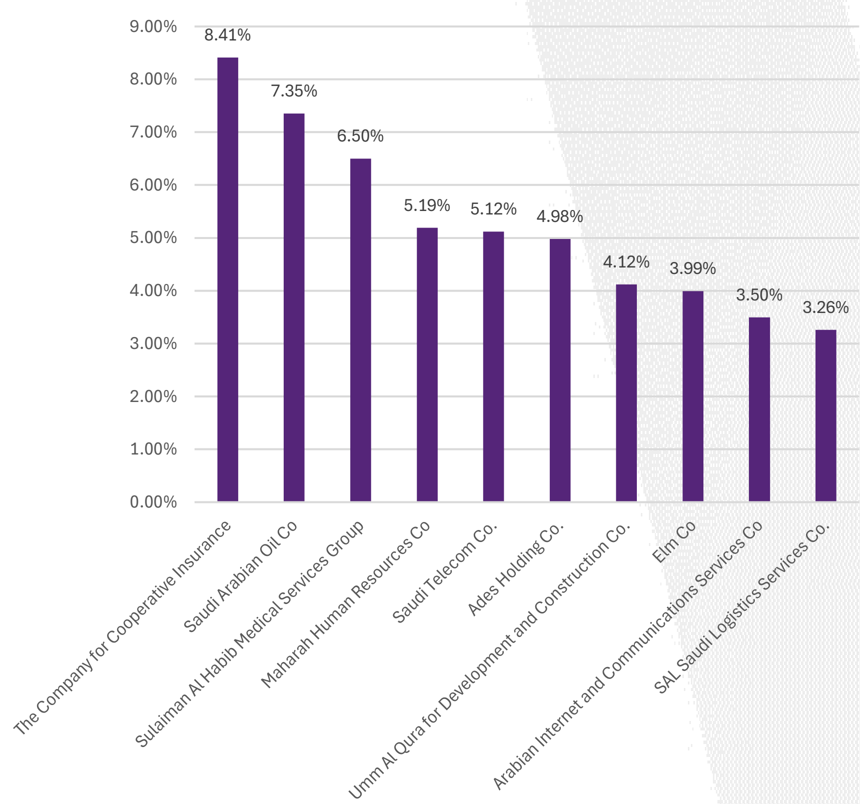
FUND FACTS :

Start Date	9/14/2015
Fund Size	4,695,240
Unit Price Upon Offering	10
Fund Type	Open Ended
Fund Currency	SAR
Risk Level	High Risk
Benchmark	Shariah Saudi Index
Number of Distributions	N\A
Percentage of Fees for the Management Funds Invested in	N\A
Sub Manager	N\A
Weighted Average Maturity	N\A

MULTIPLE STATISTICS :

Price at The End of The Quarter	17.94
Change in Unit Price Compared to Last Quarter	1.18%
Total Units	261,783
Net Assets Value	4,695,240
P/E Ratio	16.86
Total Expense	62,833
Total Expense Ratio	1.34%
Borrowing Ratio	0.00
Dealing Expenses	3,867
Dealing Expense Ratio	0.08%
Fund Manager Investment	2,747,209
Dividends Paid	N\A
Fund Owner Ship	58.51%
Usufruct Right	0.00

Breakdown of Top 10 Holding :



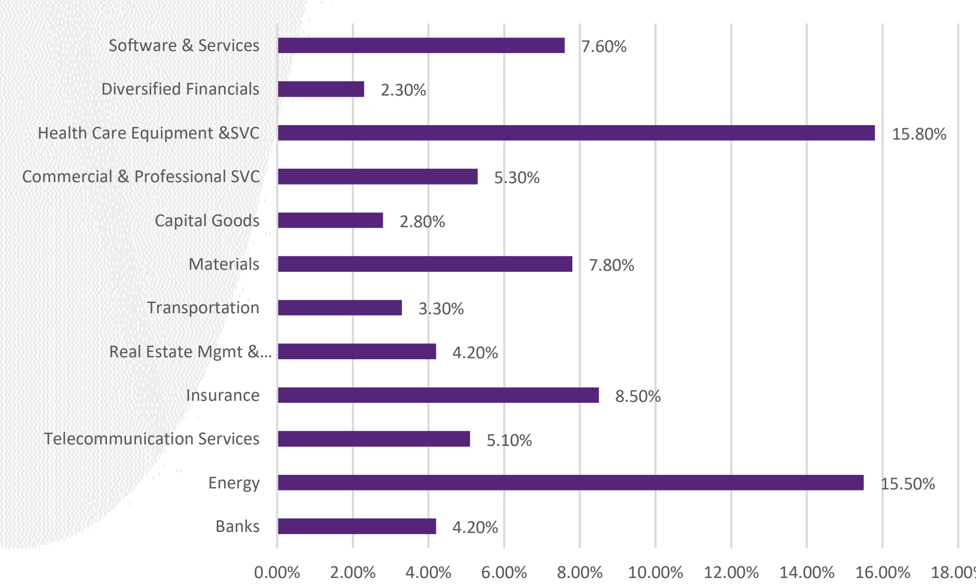
FUND PERFORMANCE :

Item	3 Months	YTD	1 Year	3 Years	5 Years
Fund Performance	1.18%	2.38%	-8.41%	-5.05%	24.64%
Benchmark Performance	-3.26%	2.60%	-4.17%	-8.36%	-4.88%
Excess Return	4.44%	-0.22%	-4.24%	3.31%	29.52%

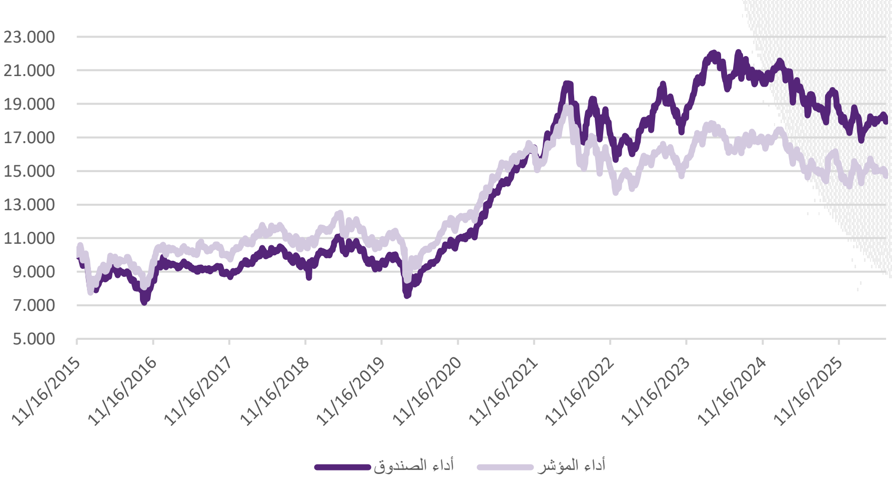
STATISTICAL ANALYSIS

Performance & Risk Metrics	3 Months	YTD	1 Year	3 Years	5 Years
Standard Deviation	8.14%	11.45%	11.61%	13.60%	14.75%
Sharpe Ratio	-0.01	-0.01	-1.15	-0.49	-0.03
Tracking Error	8.76%	12.58%	12.99%	14.76%	16.03%
Beta	1.22	0.84	0.73	0.78	0.78
Alpha	4.44%	-0.22%	-4.24%	3.31%	29.52%
Information Ratio	1.01	-0.02	-0.33	0.08	0.34

Sector Allocation Breakdown :



Fund vs. Benchmark Performance



Fund Asset Allocation (Geography)	
Saudi Arabia	100%

Statement of the equations used to calculate performance and risk measures:

Standard Deviation (σ): Measures the volatility in the returns of investment funds

$\sigma = \sqrt{1/n \times \Sigma(R_i - R)^2}$

Sharpe Ratio: Measures the risk-adjusted return

$Sharpe = (R_p - Rf) / \sigma_p$

Tracking Error: The difference between the fund's performance and the benchmark

$Tracking\ Error = \sqrt{1/n \times \Sigma(R_{pi} - R\_b_i)^2}$

Beta (β): Measures the sensitivity of the fund to market movements

$\beta = Cov(R_p, R_m) / Var(R_m)$

Alpha (α): The excess return of the fund relative to the benchmark

$\alpha = R_p - [Rf + \beta(R_m - Rf)]$

Fund Manager Contact Details:

Phone: 920000757 Website: www.valuecapital.sa Email: crm@valuecapital.sa