Osool & Bakheet Saudi Trading Equity Fund

OSOOL&BAKHEET
INVESTMENT

Quarterly Fact Sheet | 2nd Quarter 2026

Fund Objective

The Fund's primary objective is to maximize capital growth by achieving a positive return versus its benchmark while minimizing potential risks through investing in Saudi Joint stock companies that are compliant with Sharia criteria. In addition, the fund manager is allowed to invest a maximum of 30% of the fund's net assets value in the Real estate investment funds and maximum of 30% of the fund's net assets value in companies that are listed in Saudi "Nomu Parallel Market".

Fund Info	Value	%
Total Expense Ratio	68,493.06	0.40%
Leverage Ratio	NA	0.00%
Dealing Fees	3,581.00	0.02%
Fund Manager Investments	NA	0.00%
Dividends	NA	0.00%
Total Units	4.07 M	
Total Net Asset	17.17 M	

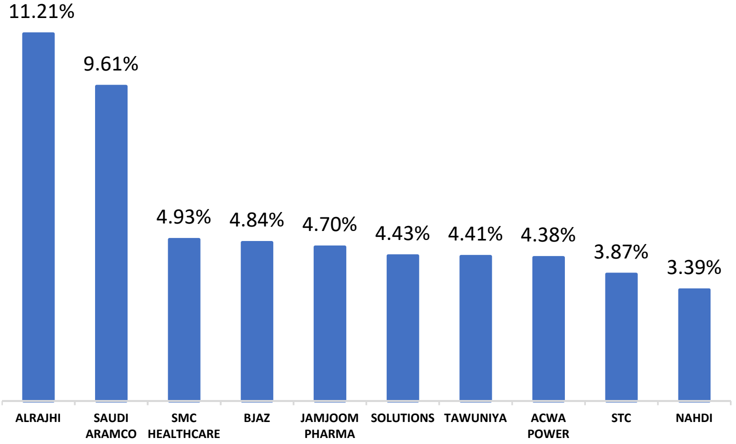
Ownership	Equity	Usufruct Rights
	100%	0%

All the investments are in Saudi Arabia

Funds Facts	
Fund size (SAR)	17.17 M
Fund inception date	06/05/2007
Inception Unit Price (SAR)	1.00
Unit Price as the end of the Quarter (SAR)	4.22
Change in Unit price %	321.80%
Change in Unit price(Compared to previous Quarter)	4.23%
Benchmark	IdealRatings Islamic Saudi Index
Currency	SAR
Risk Profile	High
Fund Type	Open Ended

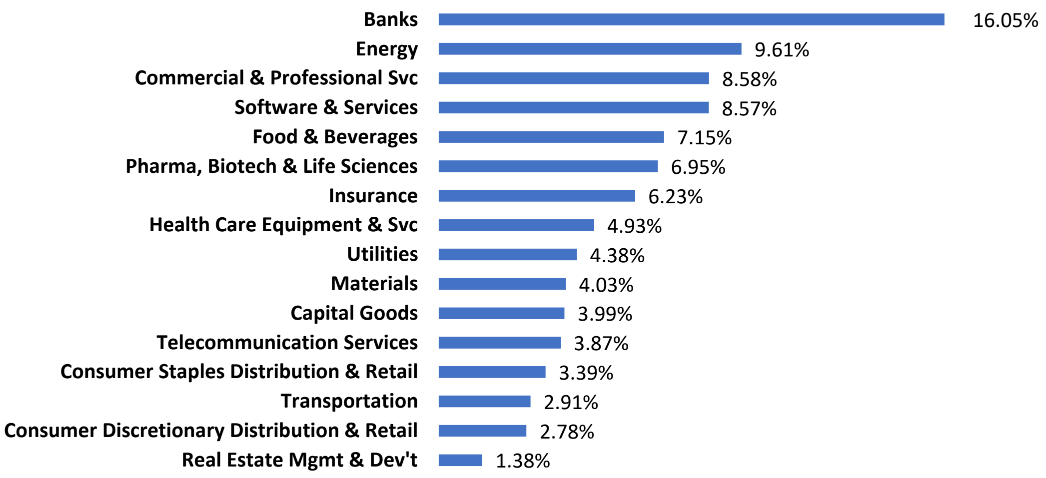
Top 10 Positions

As beginning of the period



Sector Exposure

As beginning of the period



Performance

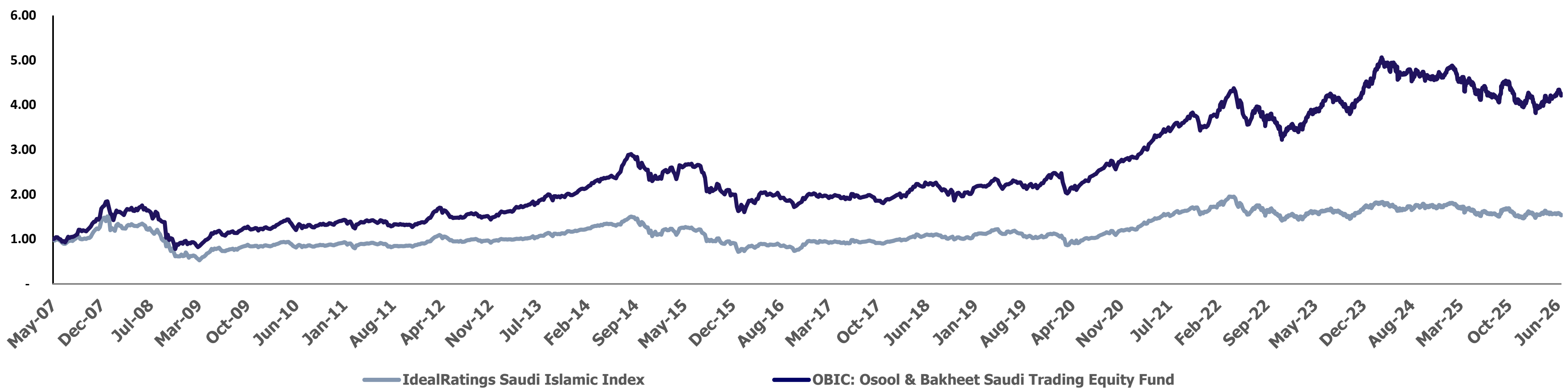
	Fund	Benchmark		Alpha
1 Month	0.19%	-2.64%	▲	2.83%
3 Month	4.23%	-3.29%	▲	7.52%
YTD	5.04%	2.86%	▲	2.18%
1Year	-3.75%	-4.36%	▲	0.61%
3 Years	3.08%	-5.47%	▲	8.55%
5 Years	22.12%	-1.49%	▲	23.61%

Fund Statistics

	STDEV	Sharpe Indicator	Beta	Tracking Error	Information Ratio
1 Month	2.14%	-2.08	0.70	1.59%	1.78
3 Month	5.37%	-0.08	0.93	2.56%	2.94
YTD	9.01%	0.04	0.91	3.68%	0.59
1 Year	12.38%	-0.71	0.92	4.95%	0.12
3 Years	20.57%	-0.12	0.83	9.98%	0.86
5 Years	28.10%	0.62	0.83	12.88%	1.83

Calculation of the fund’s indicators and statistics is shown on page (3)

Fund Performance



Fund Manager Comment

The Saudi financial market declined during the second quarter of this year, mainly affected by the decline in petrochemical and energy sector stocks. Accordingly, the main market index (TASI) ended the second quarter with a decline of 4.0%. The market’s performance was characterized by relative volatility amid news of geopolitical tensions in the region. This was reflected in sharp fluctuations in oil and commodity prices in general, which subsequently impacted the share prices of mining companies such as Ma’aden, petrochemical producers, and Saudi Aramco. Collectively, these companies account for more than 24% of the index’s total market capitalization weight. In addition, oil prices rose to USD 126 per barrel as of 30 April 2026. However, most of the crude oil gains recorded during the year subsequently faded, with prices declining sharply and closing March trading at USD 72.9 per barrel. Nevertheless, Brent crude oil remains up by more than 19% since the beginning of the year. Similarly, the main market index (TASI) continues to retain gains of 3.0% since the beginning of this year.

Info@obic.com.sa www.obic.com.sa T. +966 920028287 F. +966 11 419 1899 P.O.Box 63762 - Riyadh 11526 Saudi Arabia
Listed Joint Stock Company, Paid-up Capital SAR 81Million, based in Riyadh CMA License 08126-07, CR:1010219805, RCC: 167366

Statement of the formulas used to calculate performance and risk metrics:

Fund Statistics	
Sharpe Ratio	**Standard Deviation**
Formula:Sharpe = $(R_p - Rf) / \sigma_p$	Formula: $\sigma = \sqrt{\Sigma (R_i - \bar{R})^2 / (N - 1)}$
R_p → Portfolio return	σ → Standard deviaΘon
Rf → Risk-free rate	R_i → Return in each period
σ_p → Standard deviaΘon of porŋolio returns	$\bar{R}$ → Average return
	N → Number of periods
Tracking Error	**Beta**
Formula: TE = $\sqrt{\Sigma (R_p - R_m)^2 / (N - 1)}$	Formula: $\beta = Cov(R_p, R_m) / Var(R_m)$
TE → Tracking Error	β → Sensitivity of the fund to market movements
R_p → Portfolio return	R_p → Portfolio return
R_m → Market return	R_m → Market return
N → Number of periods	Cov → Covariance between Portfolio and market returns
	Var → Variance of market returns
Alpha	**Information Ratio**
Formula: Alpha = $\Delta R_p - \Delta R_m$	Formula: IR = $(R_p - R_m) / TE$
Alpha → Excess performance of the fund over the benchmark	IR → Information Ratio
ΔR_p → Change in Portfolio return	R_p → Portfolio return
ΔR_m → Change in market return	R_m → Market return
	TE → Tracking Error