Osool & Bakheet Saudi Trading Equity Fund

Fact Sheet Quarterly | 3rd Quarter 2025

OSOOL&BAKHEET
INVESTMENT | أصول وبخيت

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	54,034.97	0.28%
Leverage Ratio	NA	0.00%
Dealing Fees	182.00	0.00%
Fund Manager Investments	NA	0.00%
Dividends	NA	0.00%
Total Units	4.28 M	
Total Net Asset	19.15 M	

Ownership	Equity	Usufruct Rights
	100%	0%

All the investments are in Saudi Arabia

Funds Facts	
Fund size (SAR)	19.15 M
Fund inception date	06/05/2007
Inception Unit Price (SAR)	1.00
Unit Price as the end of the Quarter (SAR)	4.48
Change in Unit price %	347.69%
Change in Unit price(Compared to previous Quarter)	2.15%
Benchmark	IdealRatings Islamic Saudi Index
Currency	SAR
Risk Profile	High
Fund Type	Open Ended

Performance

	Fund	Benchmark		Alpha
1 Month	7.39%	7.45%	▼	(0.06%)
3 Month	2.15%	3.29%	▼	(1.14%)
YTD	-4.05%	-4.72%	▲	0.67%
1Year	-4.50%	-6.44%	▲	1.94%
3 Years	22.29%	4.09%	▲	18.20%
5 Years	66.81%	44.76%	▲	22.05%

Fund Statistics

	STDEV	Sharpe Indicator	Beta	Tracking Error	Information Ratio
1 Month	5.12%	0.34	0.86	1.63%	-0.04
3 Month	6.56%	-0.53	0.89	2.51%	-0.45
YTD	12.67%	-0.76	0.90	4.26%	0.16
1 Year	13.42%	-0.75	0.85	5.51%	0.35
3 Years	20.46%	0.81	0.81	10.06%	1.81
5 Years	27.72%	2.26	0.81	12.87%	1.71

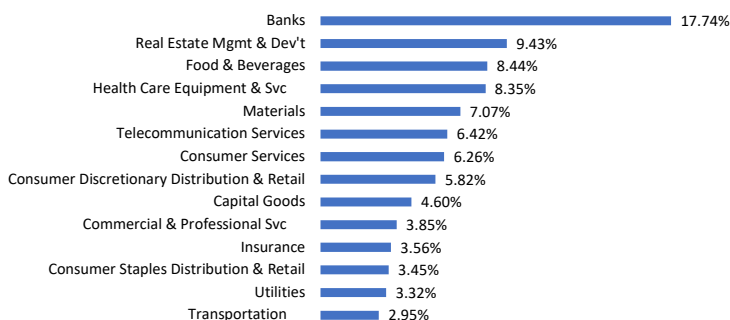Calculation of the fund's indicators and statistics is shown on page (2)

Fund Performance

IdealRatings Islamic Saudi Index — OBIC: Osool & Bakheet Saudi Trading Equity Fund
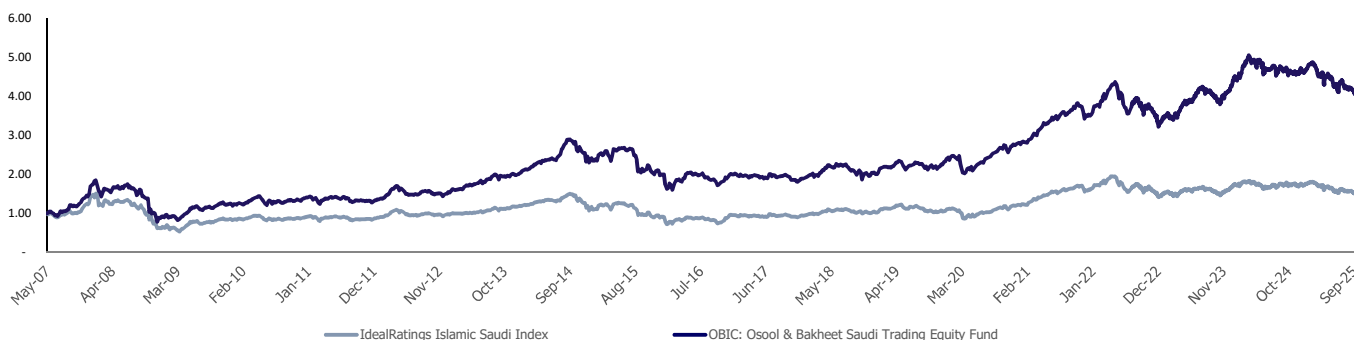
Top 10 Positions

As beginning of the period

ALRAJHI	EIC	STC	TAMKEEN	MASAR	ALINMA	TAWUNIYA	NAHDI	MAADEN	ACWA POWER
12.71%	4.60%	4.16%	3.85%	3.64%	3.57%	3.56%	3.45%	3.33%	3.32%
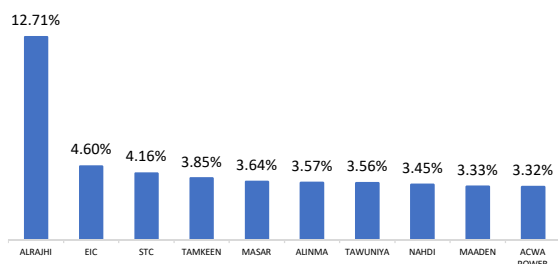
Sector Exposure

As beginning of the period

Sector	%
Banks	17.74%
Real Estate Mgmt & Dev't	9.43%
Food & Beverages	8.44%
Health Care Equipment & Svc	8.35%
Materials	7.07%
Telecommunication Services	6.42%
Consumer Services	6.26%
Consumer Discretionary Distribution & Retail	5.82%
Capital Goods	4.60%
Commercial & Professional Svc	3.85%
Insurance	3.56%
Consumer Staples Distribution & Retail	3.45%
Utilities	3.32%
Transportation	2.95%

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

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