Osool & Bakheet Parallel Market Trading Equity Fund

Fact Sheet Quarterly | 1st Quarter 2026

Fund Objective

The fund mainly invests in companies that are listed in Saudi "Nomu – Parallel Market". In addition, the fund manager is allowed to invest a maximum of 75% of the fund's net assets value in small and medium cap companies' shares that are listed in main market. Besides, fund can invest in units of listed public funds that are licensed by Saudi Capital Market Authority. In addition to the ability of investing available cash in term deposits in Saudi Riyal in licensed Saudi banks, where all investments to be compatible with Shariah guidelines that approved by the fund's Shariah committee.

Fund Info	Value	%
Total Expense Ratio	123,667.97	0.94%
Leverage Ratio	N/A	0.00%
Dealing Fees	7,121.00	0.05%
Fund Manager Investments	3,414,470.07	26.34%
Dividends	N/A	0.00%
Total Units	3.31 M	
Total Net Asset	12.96 M	

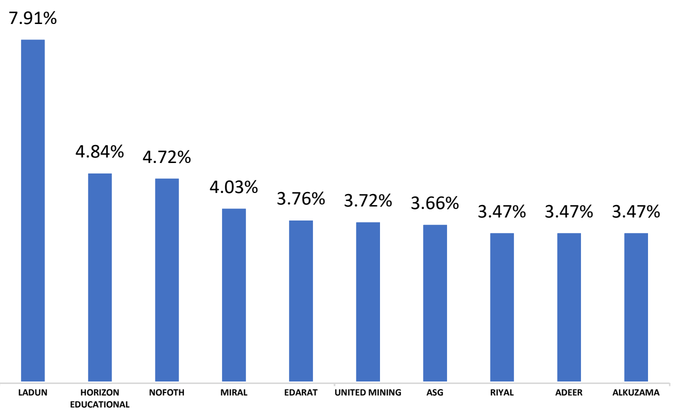
Ownership	Equity	Usufruct Rights
	100%	0%

All the investments are in Saudi Arabia

Funds Facts	
Fund size (SAR)	12.96 M
Fund inception date	05/04/2017
Inception Unit Price (SAR)	1.00
Unit Price as the end of the Quarter(SAR)	3.92
Change in Unit price %	292.12%
Change in Unit price (Compared to previous Quarter)	-3.63%
Benchmark	OBIC Parallel Market Trading Sharia Compliant Index
Currency	SAR
Risk Profile	High
Fund Type	Open Ended

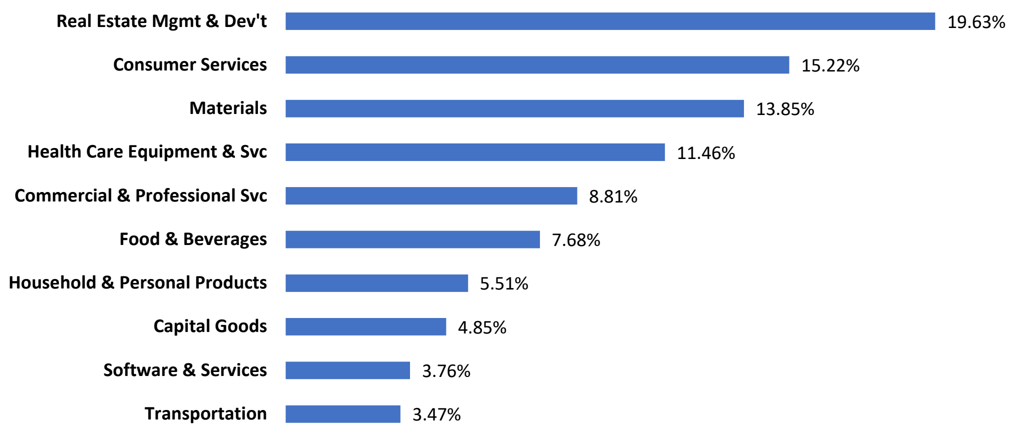
Top 10 Positions

As beginning of the period



Sector Exposure

As beginning of the period

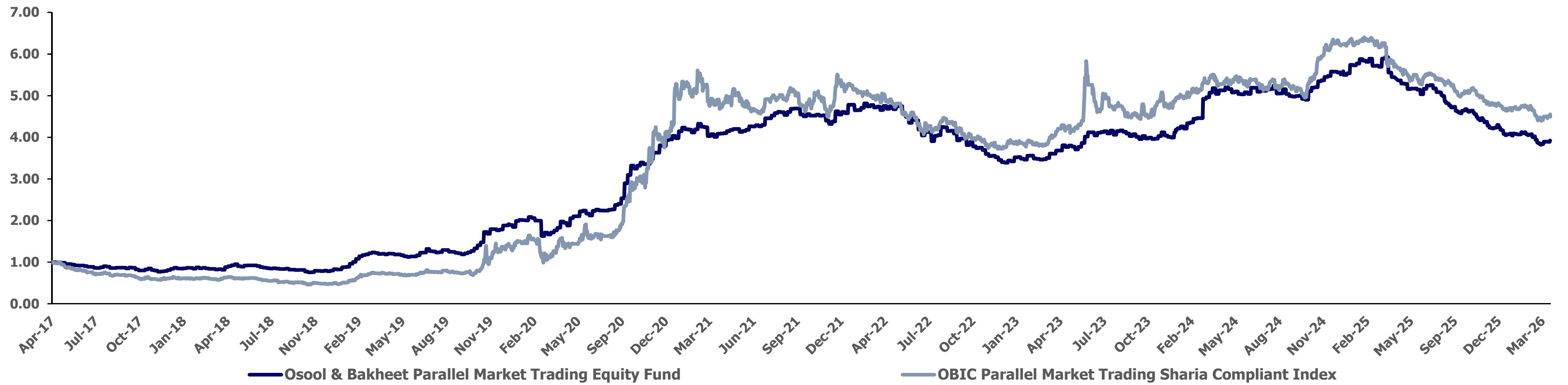


Performance	Fund	Benchmark		Alpha
1 Month	-0.46%	0.79%	▼	(1.25%)
3 Month	-3.63%	-2.22%	▼	(1.42%)
YTD	-3.63%	-2.22%	▼	(1.42%)
1Year	-33.43%	-27.38%	▼	(6.05%)
3 Years	8.69%	13.67%	▼	(4.98%)
5 Years	-2.17%	-4.82%	▲	2.65%

Fund Statistics	STDEV	Sharpe Indicator	Beta	Tracking Error	Information Ratio
1 Month	3.15%	-1.64	0.81	1.20%	-1.04
3 Month	4.48%	-1.87	0.81	2.14%	-0.66
YTD	4.48%	-1.87	0.81	2.14%	-0.66
1 Year	11.58%	-3.34	0.84	7.22%	-0.84
3 Years	22.96%	0.13	0.37	29.55%	-0.17
5 Years	30.32%	-0.22	0.44	34.28%	0.08

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

Fund Performance



Fund Manager Comment

The Saudi Parallel Market (Nomu) continued its price correction during the first quarter of 2026, with the Fund's benchmark index declining by 2.2% compared to the previous quarter's close, driven by profit-taking on stocks that had experienced significant gains in prior years, coupled with reduced risk appetite among investors amid geopolitical tensions and energy market disruptions. Nevertheless, the market maintained acceptable liquidity levels, supported by IPO activity and selective demand for stocks with sound fundamentals. Looking ahead, market performance is expected to lean towards cautious optimism, albeit remaining tied to investor selectivity and divergent financial performance among listed companies. That said, the expansion in new listings and the approval of the Special Purpose Acquisition Companies (SPACs) framework may provide positive catalysts for a gradual recovery in market momentum.

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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 porηolio 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