Osool & Bakheet Parallel Market Trading Equity Fund

Quarterly Fact Sheet | 2nd 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	55,294.17	0.43%
Leverage Ratio	N/A	0.00%
Dealing Fees	2,687.00	0.02%
Fund Manager Investments	3,429,790.67	26.92%
Dividends	N/A	0.00%
Total Units	3.24 M	
Total Net Asset	12.74 M	

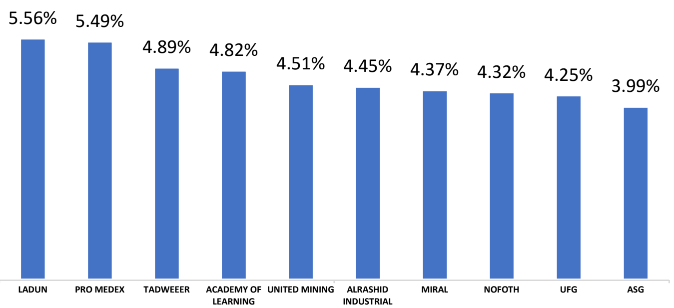
Ownership	Equity	Usufruct Rights
	100%	0%

All the investments are in Saudi Arabia

Funds Facts	
Fund size (SAR)	12.74 M
Fund inception date	05/04/2017
Inception Unit Price (SAR)	1.00
Unit Price as the end of the Quarter(SAR)	3.94
Change in Unit price %	293.88%
Change in Unit price (Compared to previous Quarter)	0.45%
Benchmark	OBIC Parallel Market Trading Sharia Compliant Index
Currency	SAR
Risk Profile	High
Fund Type	Open Ended

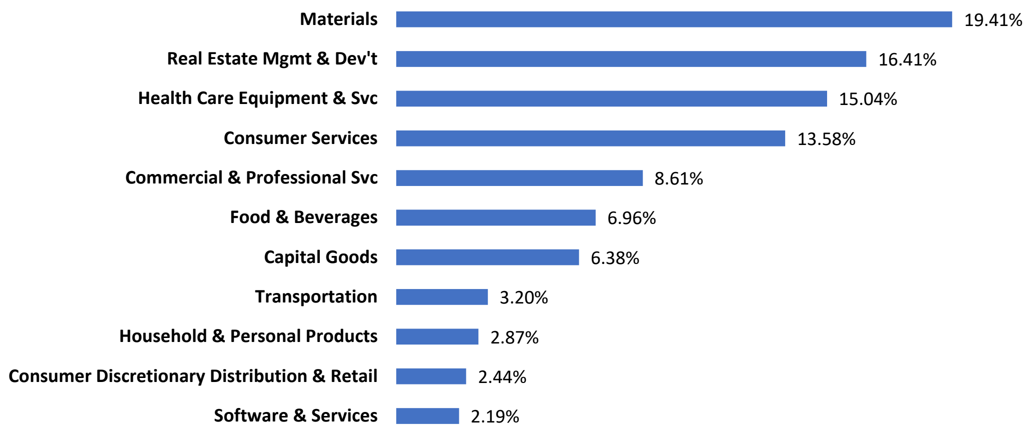
Top 10 Positions

As beginning of the period



Sector Exposure

As beginning of the period

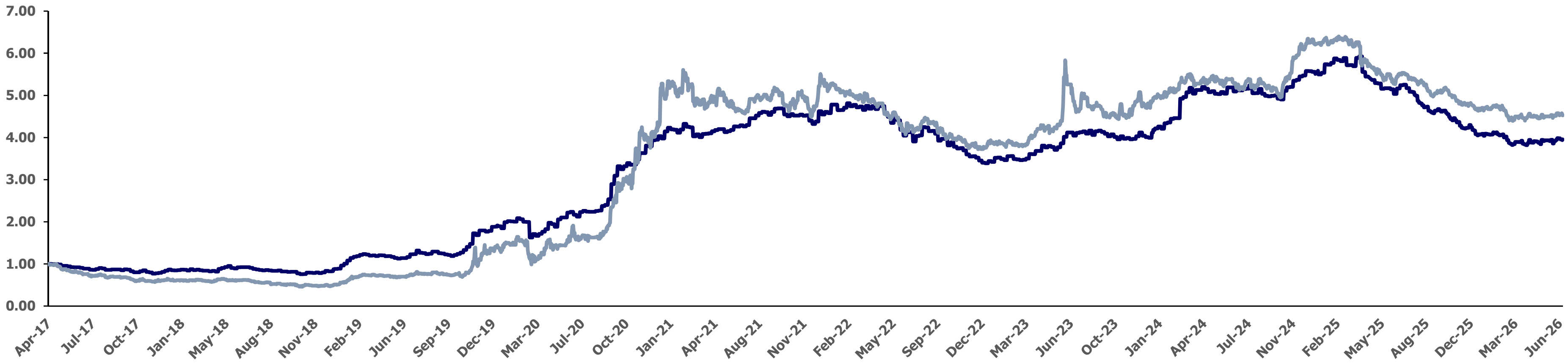


Performance	Fund	Benchmark	Alpha
1 Month	0.21%	1.16%	(0.95%)
3 Month	0.45%	0.13%	0.32%
YTD	-3.20%	-2.09%	(1.11%)
1Year	-23.70%	-16.44%	(7.26%)
3 Years	-4.32%	-13.41%	9.09%
5 Years	-8.16%	-1.93%	(6.23%)

Fund Statistics	STDEV	Sharpe Indicator	Beta	Tracking Error	Information Ratio
1 Month	3.19%	-1.39	1.20	1.37%	-0.69
3 Month	5.55%	-0.76	1.05	2.36%	0.14
YTD	7.11%	-1.11	0.93	3.19%	-0.35
1 Year	10.20%	-2.82	0.86	6.17%	-1.18
3 Years	22.41%	-0.44	0.51	21.92%	0.41
5 Years	30.56%	-0.42	0.47	32.69%	-0.19

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

Fund Performance



Fund Manager Comment

The Parallel Market (Nomu) demonstrated relatively stable performance during the second quarter of 2026, with the Fund's benchmark index increasing by 0.13% compared to the previous quarter's closing level, amid continued market volatility alongside geopolitical tensions in the region and fluctuations in oil prices and energy markets, which impacted investors' risk appetite. It is worth noting that IPO and new listing activity witnessed a relative decline over the past twelve months. In addition, the IPO of Rukn Al-Kisaei Medical Company was cancelled, reflecting increased selectivity among investors. Looking ahead, the market is expected to maintain a cautiously positive trend, while IPO activity may regain momentum during the final quarter of this year, supported by market performance.

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

أصول وبخيت
OSOOL & BAKHEET
INVESTMENT | الاستثمارية

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 deviation
Rf → Risk-free rate	R_i → Return in each period
σ_p → Standard deviation of portfolio 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