



Alkhabeer Diversified Income Traded Fund

Quarterly Statement for the Second Quarter of 2026

a) Fund Objective:

The Fund investment objective is to generate periodic income to investors by investing in income generating assets, Trade Financing Transactions, Leasing Transactions, Income Funds and Murabaha transactions, either directly or by way of Shari'a compliant investment funds.

b) Key Fund Facts:

Fund Inception Date	19 January 2021
Initial Unit Price (at the Initial Offering)	SAR 10
Net Asset Value per Unit (NAV per Unit)	SAR 9.0273
Fund Size*	SAR 430,457,311
Fund Type	Closed-ended Traded Public Fund
Fund Currency	Saudi Riyal
Risk Level	High
Benchmark	12 months Term SOFR + 300 bps
Frequency of Dividend Distribution (if any)	Semi Annually, in February and August of each Year
Ratio of Management Fees of Underlying Funds	0.25%
Investment Advisor and Fund Sub-Manager	N/A
Number of Days Weighted Average (if any)	- days

* Total Asset Value as at 30 June 2026 (Unaudited).

c) Definitions:

Standard Deviation	Standard Deviation is a measure of risk. It is calculated as any volatility in returns over a period of time. The lower the volatility, the more homogeneous the set of returns.
Sharpe Ratio	Sharpe Ratio is a risk-adjusted performance measure. It is calculated as the difference of the Fund Manager excess return over the risk-free rate, divided by the Standard Deviation. The greater a portfolio's Sharpe Ratio, the better its risk-adjusted performance.
Tracking Error	Tracking Error is a measure of risks. It is calculated as the Standard Deviation between the Fund Manager's return and the Benchmark's return. The lower the Tracking Error, the lower the Fund Manager deviates from the Benchmark.
Beta	Beta is a measure of the average historical sensitivity of the Fund's returns compared to market returns. It is calculated by using the covariance of the Fund and the market on the variance of the market.
Alpha	Alpha measures any excess return achieved by the Fund compared to the performance of the index.
Information Ratio	Information Ratio is a risk-adjusted performance measure. It is calculated as the active return of the Fund Manager, divided by its tracking error. The higher the Information ratio, the higher the Fund Manager ability to generate excess returns per Unit of excess risk.

d) Fund Manager's Commentary:

The Fund Manager continues to closely monitor the exit process from its "Prestige Premium Agricultural" income fund with KPMG LLP, which is overseeing the optional exit. The most recent valuation of Prestige Premium Agricultural Income Fund (US \$25.87 per Unit) received by the Fund Manager was applied to the most recent valuation of Alkhabeer Diversified Income Traded Fund. Unitholders will be kept informed of any material developments as and when they occur. Unitholders will be kept informed of any material developments as they occur. The current value of this exposure is USD 3.1 million, equivalent to 2.73% of the Fund's Net Asset Value. The initial investment amounted to USD 12 million, representing 9.54% of the Fund's Net Asset Value at the commencement of this investment.

Some of the Fund's investments in global trade finance transactions have also experienced some delays in repayment and collection, and these delays are expected to affect the Fund's periodic returns until they are settled. Note that these amounts are not currently considered losses in the Fund, given the ongoing recovery efforts. These delays are concentrated in 3 assets, with a total amount of USD 11.05 million, equivalent to 9.72% of the Fund's Net Asset Value. The Fund Manager continues to follow up with the executing brokers to recover these amounts (12.45% of the NAV including the income fund) and will continue to keep unitholders informed of any material changes in this regard.

The Fund Manager also acknowledges that the exit process currently in progress by the Fund Manager, involves a number of risks, including:

- Potential delay in the exit time line or generating less than expected returns.
- Decrease of the investment value if underlying assets are sold at less than their book value.
- Risk of inability to recover the full value of the invested capital in the event the Fund faces unforeseen additional obligations or expenses after its liquidation.

e) Contact Information:

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f) Price Information as at the End of the Reporting Quarter (June 2026):

Unit Price as at the end of Q2 (30 June 2026)*	SAR 4.80
Change in Unit Price Compared to Previous Quarter	-1.84%
Dual Unit Price of Money Market Funds and Fixed Income Debt Funds	N/A
Total Fund Units	47,281,470 Units
Fund's Net Asset Value	SAR 426,823,936
Price/Equity Ratio (P/E)	N/A

* The market price represents a 46% discount to the NAV as of the end of the quarter.

g) Fund Information as at the End of Q2 (June 2026):

Item	Saudi Riyal	%
Total Expense Ratio (TER) to Fund's Average Net Asset Value*	SAR 1,702,228	0.40%
Ratio of Loans to Fund's Total Asset Value	N/A	N/A
Percentage of Dealing Expenses to Fund's Average Net Asset Value	N/A	N/A
Percentage of Fund Manager's Investment to Fund's Net Asset Value	N/A	N/A
Distributed Dividends from Fund's Asset Value	SAR 0	0.00%

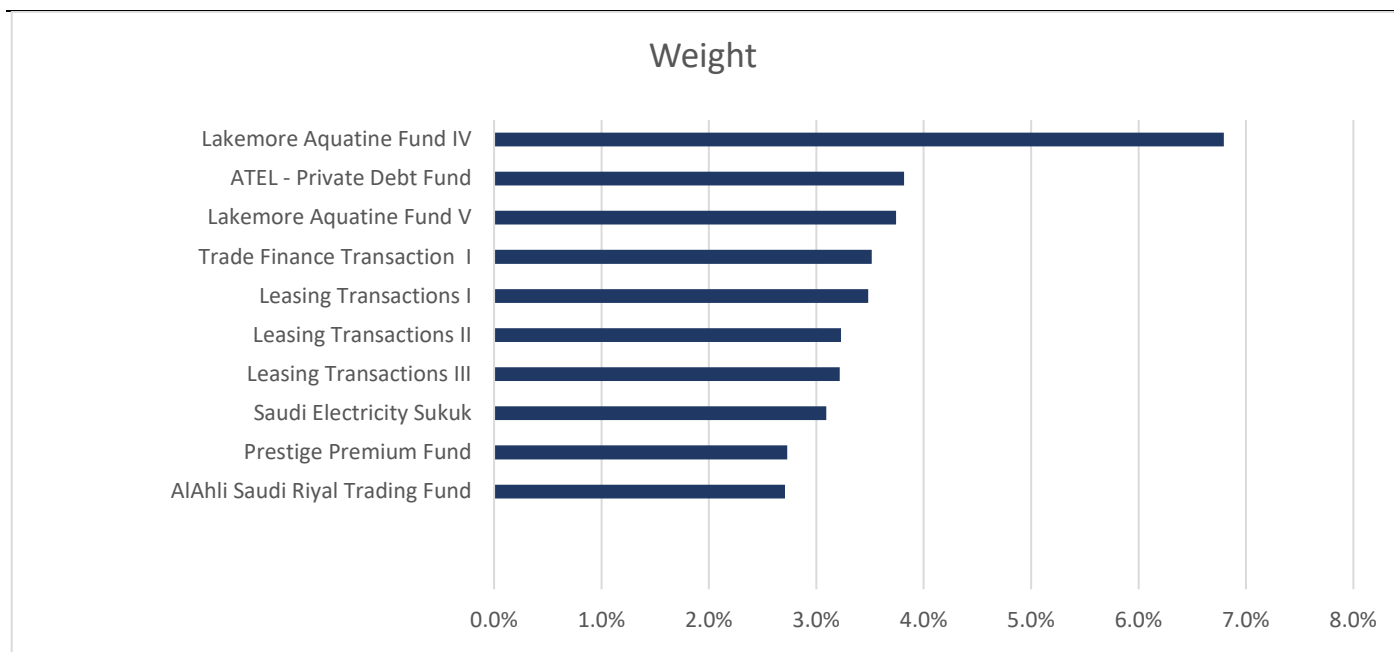
* Average NAV = SAR 424,999,748 during the relevant quarter.

h) Information on Ownership of Fund Investments:

Freehold	100%
Leasehold	0%

i) Disclaimer:

This document does not constitute an offer to buy, subscribe or participate in any way in "Alkhabeer Diversified Income Traded Fund", nor shall it (or any part of it) form the basis of, or be relied on, in connection with, or act as inducement to enter into any contract whatsoever. Prospective investors should read carefully Alkhabeer Diversified Income Traded Fund's Terms and Conditions and their contents related to investment risks, as well as other Alkhabeer Diversified Income Traded Fund documents prior to making any investment decision. Alkhabeer Diversified Income Traded Fund documents are available on Alkhabeer Capital's website www.alkhabeer.com. This investment is not a cash deposit with a local bank. The value of the amount invested and any other income which may arise therefrom may increase or decrease. All prospective investors are required to make their own determination with their own financial and legal advisors and to evaluate all risks involved. No assurance can be given that the targeted and projected results will be achieved. Moreover, past performance of Alkhabeer Diversified Income Traded Fund is not a guarantee of the Fund's future results. By investing in the Fund, the investor acknowledges having read and accepted Alkhabeer Diversified Income Traded Fund's Terms and Conditions, The Fund Manager or any of its affiliates shall not be liable for any financial loss which may be suffered by the Fund, unless such loss is deliberately caused by the Fund Manager.

j) Graph Showing the Fund's Top Ten Investments:**Fund's Top Ten Investments***

* As at the beginning of the relevant quarter.

k) Statement of Dividends Distributed to Unitholders (if any), as follows:

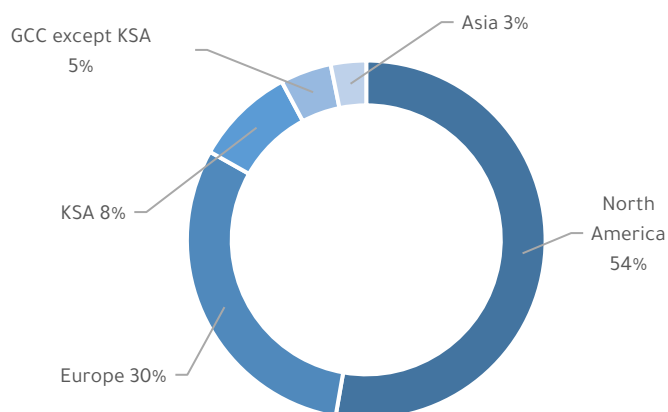
Total Dividend Distributions for Q2	-
Number of Outstanding Units Receiving Dividends in Q2	-
Distributed Dividends per Unit in Q2	-
Ratio of Distributions to Fund's Net Asset Value	-
Entitlement to Cash Distributions Paid during the Reporting Quarter	-

l) Credit Rating of Underlying Debt Instruments of the Fund's Top Ten Investments, as follows:

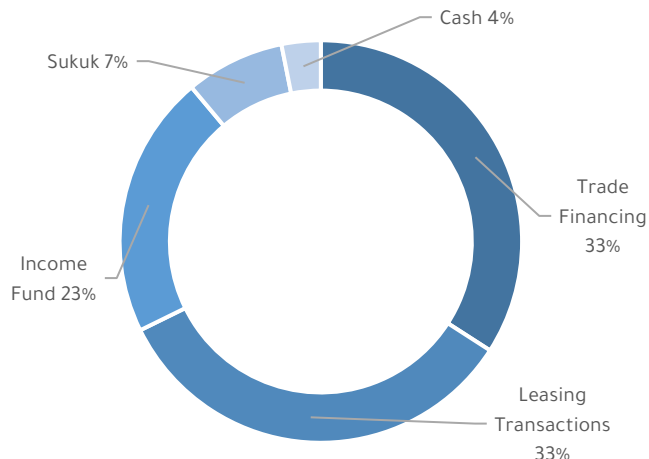
Credit Rating of the Debt Instrument	Aa3
Credit Rating of the Issuer of the Debt Instrument	Aa3
Name of the Credit Rating Agency	Moody's
Date of the Credit Rating	27 November 2024

m) Graph Showing the Distribution of Fund Assets (by Sector/Geography):

Distribution of Investments by Geography**



Ratios of Investment Concentration in the Fund's Portfolio*



* Average investment term of the Fund is 3-4 years.

** As at the beginning of the relevant quarter, the latest data is currently being prepared.

n) Returns:

Item	3 Months (End of Q2)**	Year to Date (YTD)***	One Year****	3 Years*****	5 Years*****
Total Return to Net Asset Value per Unit (Fund Performance)*	0.86%	1.58%	3.47%	5.38%	13.89%
Benchmark Performance	1.68%	3.307%	6.78%	24.12%	39.88%
Performance Spread	-0.82%	-1.72%	-3.31%	-18.74%	-25.99%

* Total Return = NAV/Unit plus dividend distributions.

** For the period from 1 April 2026 to 30 June 2026.

*** For the period from 1 January 2026 to 30 June 2026.

**** For the period from 30 June 2025 to 30 June 2026.

***** For the period from 30 June 2023 to 30 June 2026.

***** For the period from 30 June 2021 to 30 June 2026.

o) Performance and Risk:

Performance and Risk Criteria	3 Months (End of Q2)*	Year to Date (YTD)**	One Year***	3 Years****	5 Years*****
Standard Deviation	0.08	0.11	0.11	0.12	0.14
Sharpe Ratio	-1.54	-2.00	-2.14	-1.36	-1.15
Tracking Error	0.08	0.11	0.11	0.12	0.14
Beta	2.49	-1.51	-3.25	0.79	0.73
Alpha	-0.22	-0.10	0.03	-0.18	-0.17
Information Ratio	-1.67	-2.10	-2.28	-1.53	-1.30

* For the period from 1 April 2026 to 30 June 2026.

** For the period from 1 January 2026 to 30 June 2026.

*** For the period from 30 June 2025 to 30 June 2026.

**** For the period from 30 June 2023 to 30 June 2026.

***** For the period from 30 June 2021 to 30 June 2026.

***** The numbers are written in decimal format, and calculations are performed for the required time period (since the beginning of the year, 3 months, one year, etc.).

p) Equations Used to Calculate Performance and Risk:

Standard Deviation

$$\sigma_p = \sqrt{\frac{1}{N-1} \sum [R_{p,i} - R_p]^2}$$

where
 $R_{p,i}$ = Portfolio return in period i
 R_p = Average portfolio return
 N = Number of periods

Sharpe Ratio

$$[(\text{Average Annualised Return} - \text{Risk Free Rate}) \div \text{Standard Deviation}]$$

Tracking Error

$$TE = \sqrt{\frac{1}{N-1} \sum [(R_{p,i} - R_{b,i}) - (R_p - R_b)]^2}$$

Where
 $R_{p,i}$ = Portfolio return in period i
 $R_{b,i}$ = Portfolio return in period i
 R_p = Average portfolio return
 R_b = Average portfolio return
 N = Number of periods

Beta

$$\beta = \frac{\text{Cov}(R_p, R_b)}{\text{Var}(R_b)}$$

Where
 $\text{Cov}(R_p, R_b)$ = covariance between portfolio and benchmark returns
 $\text{Var}(R_b)$ = variance of benchmark returns

Alpha

$$\alpha = R_p - [R_f + \beta * (R_b - R_f)]$$

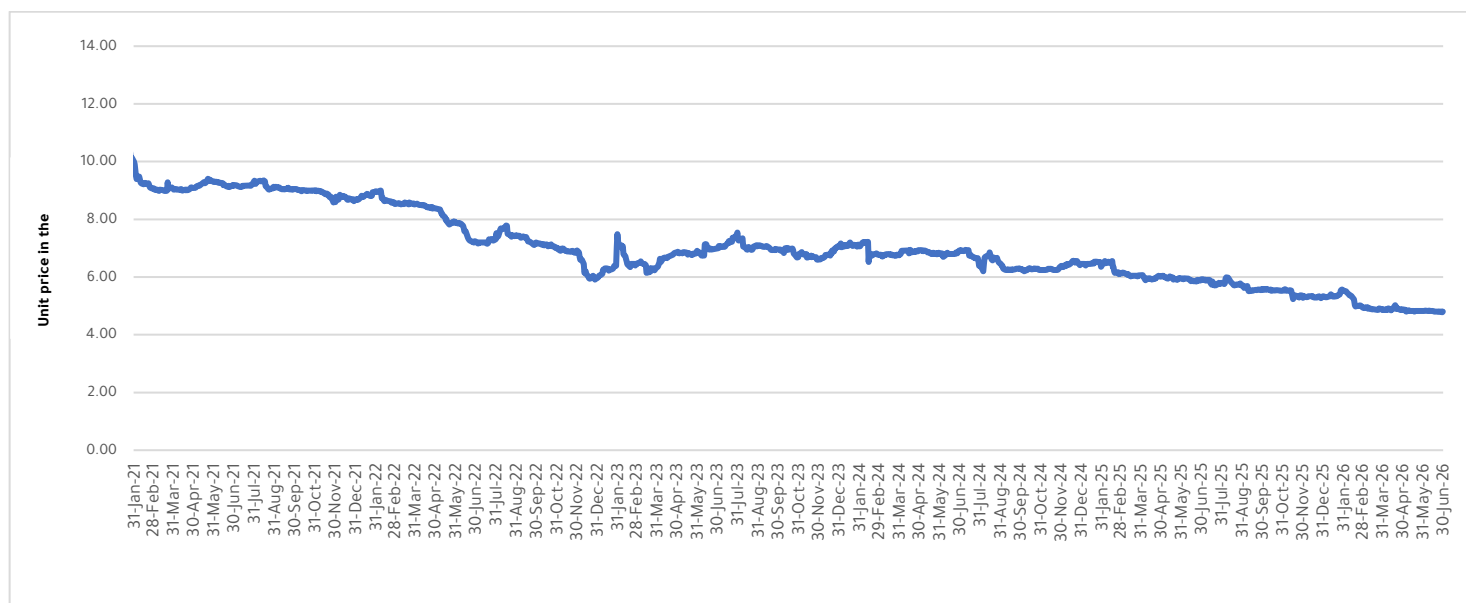
Where
 (R_p) = average portfolio return
 (R_b) = average benchmark return
 (R_f) = risk free rate
 β = portfolio beta

Information Ratio

$$IR = \frac{(R_p - R_b)}{\sigma(R_p - R_b)}$$

Where
 R_p = Return of the portfolio
 R_b = Return of the benchmark
 $R_p - R_b$ = Active return (the difference between portfolio and benchmark returns)
 $\sigma(R_p - R_b)$ = Tracking error (standard deviation of the active return)

q) Graph Depicting the Single Market Price Since the Inception of the Fund:



As at 30 June 2026.

FOR FURTHER INFORMATION

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