

# Riyad European Equity Fund

April, 2019

## Fund Facts

Risk Level	High
Geographic Scope	Europe
Sector Focus	Diversified
Fund Currency	Euro
Current Unit Price	60.45
Fund's Assets Size (Mil)	39.62
Launch Date	May-92
Benchmark	Index FTSE Euro

## Administrative

Initial/Minimum Balance	\$	2,500
Min Subscription/Redemption	\$	1,000
Valuation/Dealing Days	Mon & Tue & Wed	
Settlement In	5 Business Days	
Management Fee	1.50%	
Subscription Fee	2.00%	

## Top Holdings

	Fund	Index
SAP SE	5.50%	1.40%
ROYAL DUTCH SHELL PLC	5.00%	2.90%
ROCHE HOLDING LTD	4.60%	2.10%
SANOFI	4.00%	1.00%
FRESENIUS MED CRE AG & CO KGAA	4.00%	0.20%
AXA SA	3.60%	0.60%
KERING SA	3.40%	0.50%
BP PLC	3.30%	1.60%
WOLTERS KLUWER NV	3.00%	0.20%
PRUDENTIAL PLC	2.80%	0.60%
Other	60.80%	88.90%

## Performance in Fund Currency

Short Term Return	1 Month	3 Months	6 Months	9 Months	YTD	
Fund	4.74%	11.22%	9.50%	2.22%	18.24%	
Benchmark	3.60%	8.93%	8.01%	-0.09%	15.61%	
Calendar Returns	2018	2017	2016	2015	2014	
Fund	-10.04%	7.08%	5.37%	9.91%	8.12%	
Benchmark	-10.46%	10.08%	3.37%	7.79%	5.66%	
Annualized Return	1 Year	3 Years	5 Years	10 Years	Since Inception	
Fund	6.62%	7.34%	6.79%	9.24%	9.59%	
Benchmark	1.26%	3.85%	2.67%	6.77%	-1.55%	
Cumulative Return	Fund	6.62%	23.67%	38.89%	141.95%	1082.36%
Benchmark	4.72%	25.08%	31.20%	149.27%	-34.39%	

## Statistical Analysis

Performance	1 Year	3 Years	5 Years	10 Years	Since Inception	
Excess Return	1.90%	-0.40%	1.21%	-0.33%	11.14%	
Alpha	1.98%	-0.57%	1.08%	-0.27%	1.78%	
Market Risk	Beta	1.00	1.05	1.05	1.02	0.93
R-Squared	83.80%	79.83%	84.07%	79.68%	77.98%	
Batting Average	41.67%	47.22%	53.33%	55.00%	53.42%	
Standard Deviation	13.76%	11.81%	13.70%	14.13%	15.86%	
Downside Deviation	9.06%	7.40%	8.97%	9.31%	11.69%	
Risk Reward	Sharpe Ratio	-0.26	0.45	0.12	50.00%	0.24
Information Ratio	0.34	-0.08	0.22	-5.00%	0.18	
Tracking Error	5.54%	5.33%	5.50%	6.38%	7.53%	

## Monthly Cumulative Performance

■ Fund ■ Index



## Country Weights

