

Riyad European Equity Fund

January, 2019

Fund Facts

Risk Level	High
Geographic Scope	Europe
Sector Focus	Diversified
Fund Currency	Euro
Current Unit Price	54.35
Fund's Assets Size (Mil)	36.93
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
ROCHE HOLDING LTD	5.70%
SAP SE	5.20%
ROYAL DUTCH SHELL PLC	5.20%
SANOFI	4.30%
KERING SA	3.90%
WOLTERS KLUWER NV	3.70%
AXA SA	3.30%
BP PLC	3.20%
PUBLICIS GROUPE SA	3.10%
FRESENIUS MED CRE AG & CO KGAA	3.10%
Other	59.30%

Performance in Fund Currency

Short Term Return	1 Month	3 Months	6 Months	9 Months	YTD	
Fund	6.31%	-1.55%	-8.09%	-4.14%	6.31%	
Benchmark	6.13%	-0.84%	-8.28%	-7.04%	6.13%	
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	-4.65%	5.40%	5.58%	8.20%	8.99%	
Benchmark	-9.45%	1.77%	-23.30%	-6.15%	-2.10%	
Cumulative Return	Fund	-4.65%	17.09%	31.19%	119.90%	899.97%
Benchmark	-6.41%	15.44%	25.94%	141.90%	-43.25%	

Statistical Analysis

Performance	1 Year	3 Years	5 Years	10 Years	Since Inception	
Excess Return	1.76%	0.50%	0.86%	-1.04%	11.09%	
Alpha	2.25%	0.51%	0.79%	-0.50%	1.70%	
Market Risk	Beta	1.03	1.03	1.05	0.97	0.92
R-Squared	84.48%	77.42%	83.90%	79.78%	77.84%	
Batting Average	41.67%	50.00%	53.33%	54.17%	53.24%	
Standard Deviation	14.32%	11.49%	13.67%	14.60%	15.90%	
Downside Deviation	10.18%	7.40%	9.02%	9.70%	11.77%	
Risk Reward	Sharpe Ratio	-1.07	0.55	0.12	46.00%	0.22
Information Ratio	0.31	0.09	0.16	-16.00%	0.18	
Tracking Error	5.65%	5.47%	5.52%	6.58%	7.57%	

Monthly Cumulative Performance

■ Fund ■ Index



Country Weights

