

Riyad European Equity Fund

February , 2019

Fund Facts

Risk Level	High
Geographic Scope	Europe
Sector Focus	Diversified
Fund Currency	Euro
Current Unit Price	56.87
Fund's Assets Size (Mil)	38.47
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
ROCHE HOLDING LTD	5.70%	2.20%
SAP SE	5.10%	1.20%
ROYAL DUTCH SHELL PLC	5.00%	2.90%
KERING SA	4.20%	0.50%
SANOFI	3.90%	1.00%
AXA SA	3.60%	0.50%
FRESENIUS MED CRE AG & CO KGAA	3.50%	0.20%
WOLTERS KLUWER NV	3.50%	0.20%
BP PLC	3.30%	1.60%
DNB ASA	3.00%	0.20%
Other	59.20%	89.50%

Performance in Fund Currency

Short Term Return	1 Month	3 Months	6 Months	9 Months	YTD
Fund	4.64%	4.23%	-4.44%	-2.47%	11.23%
Benchmark	3.91%	4.18%	-3.33%	-3.29%	10.28%
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	4.11%	7.14%	5.46%	9.67%	9.40%
Benchmark	-1.92%	3.73%	1.75%	7.59%	-1.73%
Cumulative Return					
Fund	4.11%	23.00%	30.45%	151.80%	1012.31%
Benchmark	1.06%	22.55%	25.19%	177.03%	-37.42%

Statistical Analysis

Performance	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Return	3.05%	0.13%	0.86%	-1.05%	11.13%
Alpha	3.17%	-0.04%	0.80%	-0.51%	1.75%
Market Risk					
Beta	1.03	1.05	1.05	0.98	0.93
R-Squared	84.83%	79.01%	83.80%	79.02%	77.91%
Batting Average	50.00%	50.00%	53.33%	54.17%	53.46%
Standard Deviation	14.44%	11.72%	13.63%	14.34%	15.90%
Downside Deviation	9.29%	7.40%	9.02%	9.31%	11.74%
Risk Reward					
Sharpe Ratio	-0.36	0.65	0.06	57.00%	0.23
Information Ratio	0.54	0.02	0.16	-16.00%	0.18
Tracking Error	5.64%	5.39%	5.52%	6.58%	7.56%

Monthly Cumulative Performance

■ Fund ■ Index



Country Weights

