

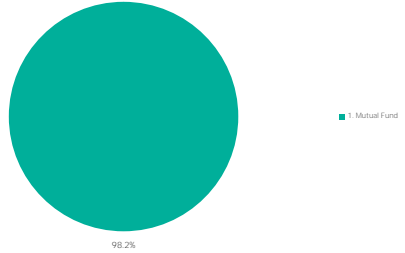
## Fund Objective

An open-ended public feeder fund that invests in Threadneedle US Equity Fund and aims to achieve long-term capital growth.

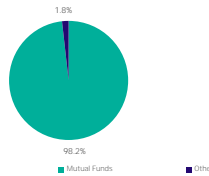
## Fund Information

Start Date	26 May 1992		
Offering Unit Price	10.00		
Size	5,148,967.16		
Type	An open-ended public feeder fund that invests in Threadneedle US Equity Fund		
Currency	USD Dollar (USD)		
Level of Risk	High Risk		
Benchmark	S&P 500		
Number of Distributions	--		
Management Fee( Fund   Invested Fund)	1.15		
Investment Advisor / Fund Sub-Manager	--		
Weighted Average Number of Days	--		
Total Expense Ratio	25,366.04	0.499%	
Borrowing Percentage	--		
Dealing Expenses	--		
Fund Manager Investment	--		
Distributed Profits	--		

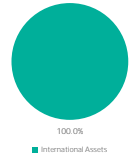
## Top 10 Holdings



## Asset Class Allocation



## Geographical Distribution



## Price & Units Information

Unit Price	168.49
Price Change (vs. last quarter)	-6.95%
Total Fund Units	30,185.21
Total Net Assets	5,085,886.83
P/E Ratio	--

## Fund Ownership Investments

Full Ownership	100.00%
Usufruct Right	--

## Cumulative Returns (%)

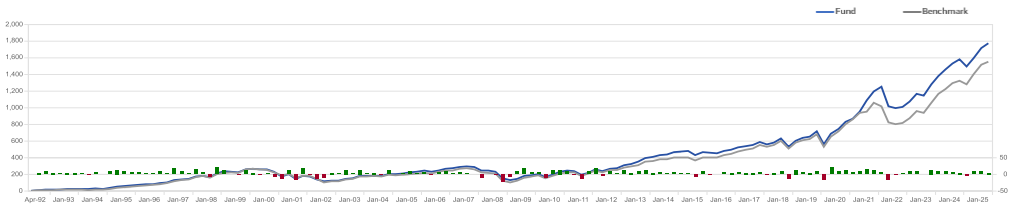
	3 Months	YTD	1 Year	3 Years	5 Years
Fund	-6.95	-6.95	9.43	48.98	80.35
Benchmark	-4.63	-4.63	14.29	62.09	64.33
Difference (Excess)	-2.32	-2.32	-4.86	-13.11	16.02

## Performance & Risk Measures

Measure	3 Months	YTD	1 Year	3 Years	5 Years
1. Standard Deviation	2.81%	2.81%	11.99%	11.74%	14.77%
2. Sharpe Ratio	-2.80	-2.80	0.44	0.79	0.61
3. Tracking Error	0.52%	0.52%	3.33%	2.89%	7.31%
4. Beta	0.84	0.84	1.04	0.99	0.92
5. Alpha	-1.06%	-1.06%	-4.75%	-2.60%	2.87%
6. Information Ratio	-3.50	-3.50	-1.40	-1.11	0.28

Note: Formula for each measure is provided below.

## Fund Performance vs. Benchmark



Formula of each measure:

$$(1) s = \sqrt{\frac{n \sum_{t=1}^n r_t^2 - (\sum_{t=1}^n r_t)^2}{n^2 - n}}$$

$$(2) SR = \frac{r_p - r_f}{\sigma_p}$$

$$(3) \sigma = \sqrt{\frac{n \sum_{t=1}^n r_t^2 - (\sum_{t=1}^n r_t)^2}{n^2 - n}}$$

$$(4) \beta = \frac{Cov(r_p, r_b)}{Var(r_b)}$$

$$(5) \alpha_t = r_t - [r_f + \beta * (r_b - r_f)]$$

$$(6) IR = \frac{E(\alpha_t - \sigma_{\alpha_{excess}})}$$

$n$ : number of return periods in sample |  $r_t$ : return for a specific period  $t$  |  $r_p$  ( $r_b$ ): average annual portfolio (benchmark) return |  $r_f$ : average annual risk-free rate |  $\sigma$ : annualized standard deviation |  $\sigma_{\alpha_{excess}}$ : annualized standard deviation of the portfolio's excess return |  $\beta$ : portfolio's beta relative to the market.

### Disclaimer

Past performance is neither an indication nor a guarantee of future returns. The value of units and income from them can go up or down. Investors may receive less than what they have originally invested. Additionally, fees charged on funds and currency exchange rates may have additional adverse effects. Investors should consider their individual and financial situation prior to entering into a specific product / fund and should seek advice from investment and legal professionals. Detailed and specific confirmation related to the product is provided in the terms and conditions, applicable to the fund which should be read and understood prior to entering into it.

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