The objective of the fund

It is a general open-ended fund that invests in a group of funds aiming at the long-term growth of the invested capital under high risks.

Definitions

- Standard Deviation: It is the measure of the standard deviation. It is the square root of the variance. It is the average of the absolute differences of each number in the set from the mean.
- Sharpe Ratio: It is the return of the investment divided by its standard deviation. It is a measure of risk-adjusted return.
- Tracking Error: It is the difference between the fund's returns and its benchmark returns.
- Beta: It measures the volatility of a fund relative to the benchmark.
- Alpha: It is the difference between the fund's actual returns and the expected returns given its risk.
- Information Ratio: It is the return adjusted for risk, shows manager's skill.

Price information at the end of the quarter:

- Unit Price: 33.26
- Change in unit price (compared to the previous quarter): 9.29%
- Total Net Assets: 26,737,553.23
- Percentage of fees for the management of the invested funds: N/A
- The number of days of the weighted average: N/A
- Borrowing percentage: -
- Number of distributions: -
- Distribution profits: -
- Full Ownership: 100%
- Unit No: -
- Distributions right: -

Asset Distribution by Geographical

- Global equity, 58.04%
- Local equity, 12.05%
- Fixed Income, 14.20%
- Money Market, 5.48%
- Between 0.50% and 1.85%

Return (cumulative)

- 096-Riyad Financing Fund III: 2.84%
- 015-Riyad SAR Trade Fund: 2.65%
- 079-Riyad Opportunities Fund: 0.33%
- ISHARES MSCI EMERGING MARKETS ETF INC: 3.62%
- PIMCO GLOBAL BOND "I" ACC: 8.90%
- VANGUARD TOTAL WORLD STOCK ETF: 20.19%

Performance & Risk

- Performance & Risk standards: 3 Months
  - Standard Deviation: 3.61
  - Sharpe Ratio: 2.18
  - Tracking Error: -0.06
  - Beta: 0.97
  - Alpha: 0.28
  - Information Ratio: 0.01
- YTD: 11.55
- One year: 11.55
- Three years: 10.98
- Five years: 12.24
- 12/31/2023

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 financial situation prior to entering into a specific product/fund and should seek advice from investment and legal professionals. Detailed and specific conformation 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.