

RIYAD GLOBAL PROPERTY FUND

March, 2022

Fund Facts

Risk Level	High
Geographic Scope	Global
Sector Focus	Real Estate
Fund Currency	US Dollar (USD)
Current Unit Price	13.26
Fund's Assets Size (Mil)	1.55
Launch Date	August-07
Benchmark	FTSE EPRA/NAREIT Global
Administrative	Real Estate Total Return

Initial/Minimum Balance	\$2,500.00
Min Subscription/Redemption	\$1,000.00
Valuation/Dealing Days	Mon, Tue & Wed
Settlement In	5 Business Days
Management Fee	1.50%
Subscription Fee	2.00%

Top Sectors

	Fund	Index
Diversified	34.10%	32.90%
Residential	29.90%	19.40%
Offices	17.90%	16.20%
Industrial	12.30%	15.20%
Retail	1.60%	13.70%

Performance in Fund Currency

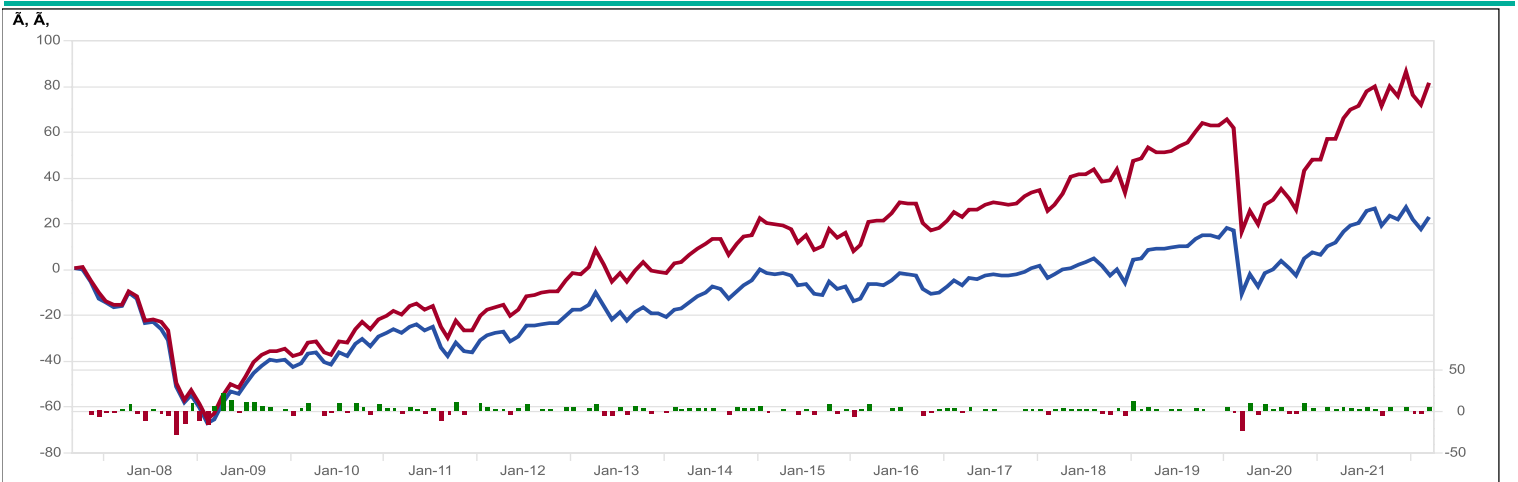
Short Term Return	1 Month	3 Months	6 Months	9 Months	YTD
Fund	4.44%	-3.14%	3.22%	2.42%	-3.14%
Benchmark	5.74%	-2.37%	5.95%	6.11%	-2.37%
Calendar Returns	2021	2020	2019	2018	2017
Fund	18.44%	-6.03%	21.30%	-6.53%	12.03%
Benchmark	25.83%	-9.25%	21.92%	-0.54%	13.20%
Annualized Return	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	9.90%	4.30%	5.75%	5.51%	1.95%
Benchmark	15.84%	5.87%	8.12%	8.11%	5.22%
Cumulative Return	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	9.90%	13.46%	32.24%	71.02%	32.57%
Benchmark	15.84%	18.68%	47.78%	118.05%	110.02%

Statistical Analysis

Performance	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Return	-5.94%	-1.57%	-2.38%	-2.59%	-3.27%
Alpha	-3.25%	-0.81%	-1.06%	-1.44%	-2.48%
Market Risk					
Beta	0.86	0.82	0.83	0.86	0.93
R-Squared	92.73%	94.87%	92.02%	93.38%	96.43%
Batting Average	33.33%	38.89%	43.33%	40.83%	38.51%
Standard Deviation	12.39%	18.27%	15.86%	14.18%	19.73%
Downside Deviation	8.12%	14.89%	12.29%	10.45%	15.05%
Risk Reward					
Sharpe Ratio	0.79	0.19	0.29	0.35	0.04
Information Ratio	-1.47	-0.27	-0.43	-0.60	-0.69
Tracking Error	3.86%	5.66%	5.49%	4.28%	4.02%

Monthly Cumulative Performance

Fund Index



Country Weights

USA	61.40%
JAPAN	8.40%
UNITED KINGDOM	6.30%
GERMANY	5.70%
NETHERLANDS	3.90%
AUSTRALIA	3.60%
HONG KONG	3.40%
INDIA	2.80%
SINGAPORE	0.90%
FRANCE	0.30%

Index Weights

60.90%
9.10%
4.80%
3.10%
0.60%
3.70%
4.50%
0.00%
3.20%
1.00%

Deviation

0.50%
-0.70%
1.50%
2.60%
3.30%
-0.10%
-1.10%
2.80%
-2.30%
-0.70%

Riyad Capital is an authorized person under the Authorized Person Regulations with license number "07070-37" granted by the Capital Market Authority, Riyadh Capital, the registered office of which is at P.O. Box 2414 Al-Shohda Dist, Riyadh 13241 - 7279, Saudi Arabia. ("www.riyadcapital.com"). Past performance is not a guarantee of future returns. The value of units, the income from them, the prices and currencies of the funds, can go down as well as up. Investors may get back less than he or she originally invested. Additionally fees shall apply on the fund. Changes in currency rates may have an adverse effect on the value, price or income of the security. To ensure proper understanding of the fund and its suitability for you according to your risk tolerance, we recommend that you seek a specialized investment advisor. More information about the fund is available in the Terms and Conditions applicable to that fund and should be read carefully before investing