

Riyad USD Diversified Trade Fund

September 30, 2021

الرياض المالية
riyad capital

| | | |
|---|--|------------|
| The objective of the fund | The Fund seeks capital preservation and a reasonable return within low risk through investing mainly in money market instruments denominated in US Dollar and secondarily in bonds and sukuk | |
| Fund start date | 6/18/1988 | |
| Unit Price upon offering | 10.00 | |
| Size of the fund | 230,988,621 | |
| Type of fund | Fixed Income | |
| Currency of the fund | USD | |
| Level of risk | Low to Medium | |
| Benchmark | The cost of interbank financing in US dollars for three months | |
| Number of distributions | N/A | |
| Percentage of fees for the management of the invested funds | 0.50% | Of the NAV |
| The investment advisor and fund sub-manager | N/A | |
| The number of days of the weighted average | 138.59 | |

Definitions:

| | |
|--------------------|---|
| Standard Deviation | Most of the time the fund's monthly average return will fluctuate, at least, by this number |
| Sharpe Ratio | It determines the reward per unit of risk taken by the fund |
| Tracking Error | Measure of how closely a portfolio follows its benchmark |
| Beta | Risk relative to benchmark index |
| Alpha | Difference between the fund's actual returns and the expected returns given its risk |
| Information Ratio | The risk adjusted Excess return, shows manager's skill |

Price information as at the end of the quarter (Sep/2021)

| | |
|---|----------------|
| Unit Price | 27.206509 |
| Change in unit price (compared to the previous quarter) | 0.33% |
| Total units of the fund | 8,473,562.16 |
| Total Net Assets | 230,536,053.14 |
| P/E ration | N/A |

Fund information as at the end of quarter (Sep/2021)

| Item | Value | % |
|--------------------------------|---------------|--------|
| Total Expense Ratio | 352,567.47 | 0.15% |
| Borrowing percentage | 0.00 | 0.00% |
| Dealing expenses | 0.00 | 0.00% |
| Investment of the fund manager | 43,715,009.09 | 18.96% |
| Distributed profits | 0.00 | 0.00% |

Details of the fund's ownership investments

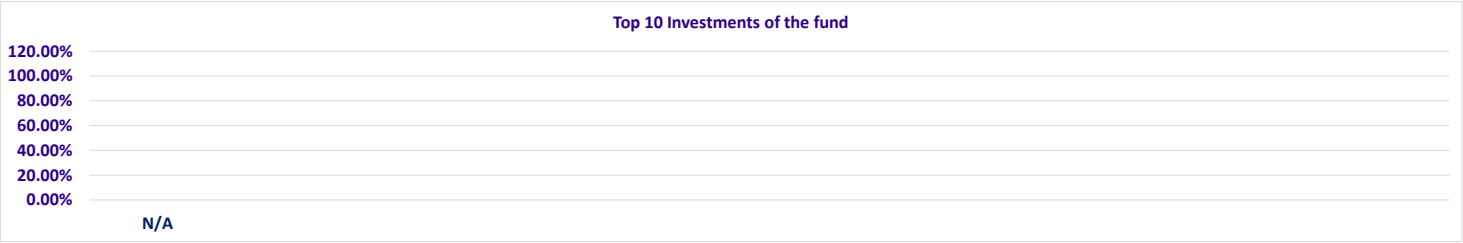
| | |
|----------------|---------|
| Full Ownership | 100.00% |
| Usufruct right | 0.00% |

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 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

List of issuers which shares constitute the largest ten investments in the fund portfolio their percentages as it is in the end of 3rd Quarter 2021

| | Company Name | Percentage of the fund AUM |
|----|--------------|----------------------------|
| 1 | N/A | |
| 2 | | |
| 3 | | |
| 4 | | |
| 5 | | |
| 6 | | |
| 7 | | |
| 8 | | |
| 9 | | |
| 10 | | |



Asset distribution by sector geographical

| | Company Name | Percentage of the fund AUM |
|----|----------------------|----------------------------|
| 1 | INTERNATIONAL ASSETS | 90.44% |
| 2 | LOCAL ASSETS | 9.56% |
| 3 | | |
| 4 | | |
| 5 | | |
| 6 | | |
| 7 | | |
| 8 | | |
| 9 | | |
| 10 | | |

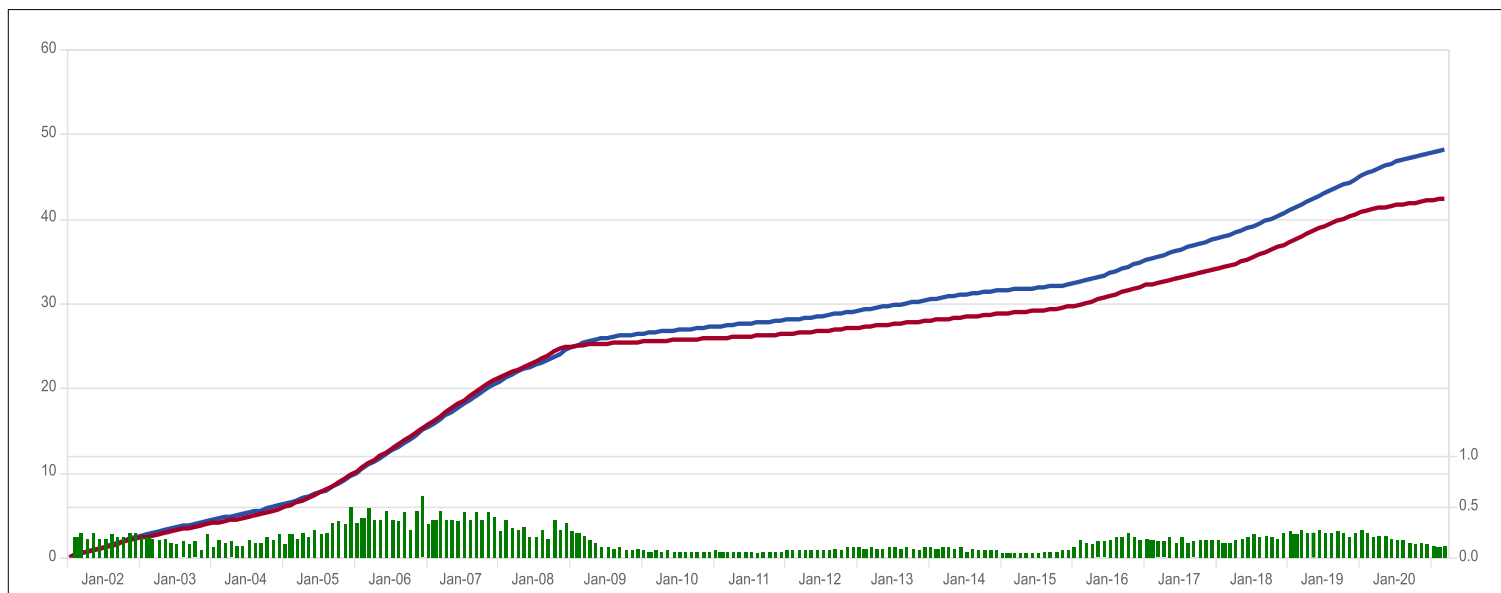


Return

| Item | Return of 3 Months | Return YTD | Return of one year | Return Three years | Return Five years |
|------------------------|--------------------|------------|--------------------|--------------------|-------------------|
| Fund Performance | 0.33% | 0.95% | 1.35% | 6.16% | 8.24% |
| Benchmark Performance | 0.03% | 0.12% | 0.17% | 3.64% | 6.52% |
| Performance difference | 0.30% | 0.83% | 1.18% | 2.52% | 1.72% |

Performance & Risk

| Performance & Risk standards | 3 Months | YTD | One year | Three years | Five years |
|------------------------------|----------|-------|----------|-------------|------------|
| Standard Deviation | 0.02% | 0.01% | 0.02% | 0.08% | 0.08% |
| Sharpe Ratio | 20.88 | 64.70 | 18.59 | 3.18 | 1.81 |
| Tracking Error | 0.01% | 0.01% | 0.01% | 0.08% | 0.08% |
| Beta | 3.96 | 1.73 | 1.28 | 0.49 | 0.44 |
| Alpha | 0.06% | 0.08% | 0.09% | 0.12% | 0.09% |
| Information Ratio | 22.89 | 31.67 | 26.14 | 2.90 | 1.18 |



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