

Riyad Al Mutawazen Fund



March-24

Fund Facts	
Fund Type	Fund of funds
Shari'ah Status	Conventional
Fund Currency	SAR
NAV	26.40
Fund Size (AuMs)	24.76
Inception Date	Jun-01
Benchmark	MSCI World 32% , TASI 8% , Barclays Bond 30% , SAIBOR 1M 30%

Trading Information	
Bloomberg Ticker:	RMOKDM1 AB Equity
Tadawul Ticker:	001031

Administrative	
Initial/Minimum Balance	SAR 5,000
Min Subscription/Redemption	SAR 1,000
Valuation/Dealing Days	Mon to Thu
Settlement In	5 Business Days
Management Fee	0.40%
Subscription Fee	1.00%
Expense ratio	0.09%



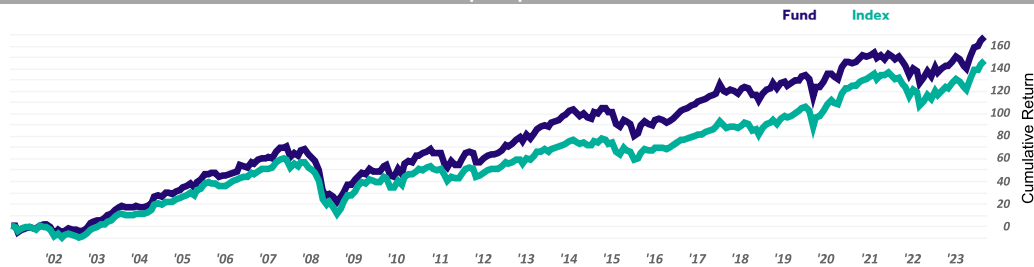
Fund Investment Objective

Al Mutawazen Fund is an open-ended public holding fund that invests in underlying funds of various asset classes. The objective of the fund is to provide investors with a balance between long-term capital growth and capital preservation by investing on average 40% in local and global equity funds while on average 60% of the fund are invested in fixed income and money market funds.

*Not annualized if less than one year

Performance in Fund Currency (Net Return)					
Short Term Return*	1 Month	3 Months	6 Months	9 Months	YTD
Fund	1.16%	3.52%	10.38%	8.91%	3.52%
Benchmark	1.28%	3.26%	10.04%	8.82%	3.26%
Calendar Returns	2023	2022	2021	2020	2019
Fund	10.99%	-8.00%	3.16%	5.59%	9.72%
Benchmark	12.08%	-9.89%	6.52%	8.54%	12.48%
Annualized Return	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	11.60%	2.91%	3.80%	3.34%	4.43%
Benchmark	12.12%	3.21%	5.18%	3.81%	4.04%
Cumulative Return					
Fund	11.60%	8.99%	20.52%	38.95%	167.09%
Benchmark	12.12%	9.94%	28.73%	45.32%	145.56%
Statistical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Return	-0.51%	-0.30%	-1.38%	-0.46%	0.39%
Alpha	-0.02%	-0.05%	-0.90%	-0.37%	0.41%
Beta	0.96	0.92	0.92	0.98	1.00
Standard Deviation	6.17%	6.85%	7.14%	6.72%	7.91%
Sharpe Ratio	1.00	0.03	0.24	0.29	0.37
Information Ratio	-0.52	-0.18	-0.73	-0.27	0.16
Tracking Error	0.94%	1.60%	1.87%	1.73%	2.40%

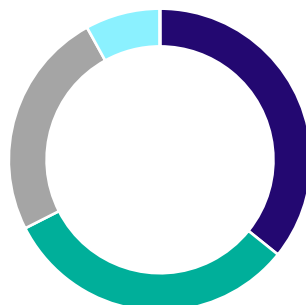
Since inception performance



Top Holdings

Riyad SAR Trade Fund	6.05%
Vanguard Total World Stock ETF	8.29%
Amundi Funds SICAV - Cash USD Capitalisation -AU-	13.84%
iShares MSCI World ETF	21.35%
PIMCO Funds: Global Investors Series PLC - Global Bond Fund Institutional Accum.Shs	29.78%

Assets allocation



- International Fixed Income 35.77%
- International Equity 31.75%
- Local Money Market 24.45%
- Local Equity 8.01%
- Local Fixed Income 0.02%

GIPS Compliant

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