

Riyad Al Mutawazen Fund

February-24

Fund Facts	
Fund Type	Fund of funds
Shari'ah Status	Conventional
Fund Currency	SAR
NAV	26.10
Fund Size (AuMs)	24.74
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%

Risk Profile

Low Risk

Meduim Risk

High Risk

1

2

3

4

5

6

7

Fund Investment Objective

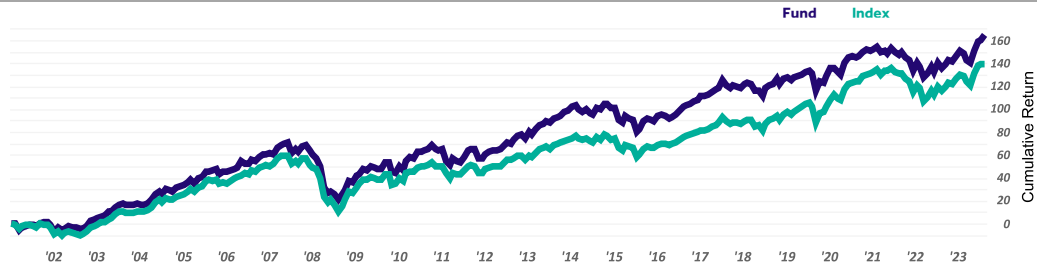
Al Mutawazen Fund is an open-ended public holding fund that invests in underlying funds of various asset classes. The objective of the fund is to provide investors with a balance between long-term capital growth and capital preservation by investing on average 40% in local and global equity funds while 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	1.90%	5.70%	6.74%	9.51%	2.34%
Benchmark	0.09%	3.47%	4.55%	7.53%	0.19%
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	12.01%	2.63%	3.71%	3.28%	4.39%
Benchmark	10.71%	2.09%	4.67%	3.56%	3.92%
Cumulative Return	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	12.01%	8.11%	19.96%	38.08%	164.02%
Benchmark	10.71%	6.42%	25.62%	41.83%	138.27%

Statistical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Return	1.30%	0.54%	-0.96%	-0.28%	0.47%
Alpha	2.01%	0.70%	-0.53%	-0.19%	0.50%
Beta	0.92	0.92	0.91	0.98	1.00
Standard Deviation	6.20%	6.83%	7.13%	6.72%	7.92%
Sharpe Ratio	1.07	0.01	0.24	0.29	0.37
Information Ratio	0.61	0.28	-0.46	-0.15	0.19
Tracking Error	2.02%	1.93%	2.06%	1.83%	2.44%

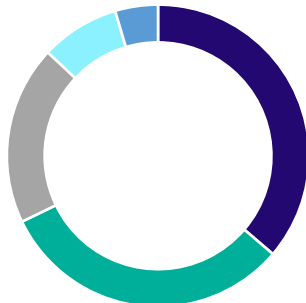
Since inception performance



Top Holdings

Riyad SAR Trade Fund 6.18%	
Vanguard Total World Stock ETF 8.27%	
Amundi Funds SICAV - Cash USD Capitalisation -AU- 12.99%	
iShares MSCI World ETF 21.19%	
PIMCO Funds: Global Investors Series PLC - Global Bond Fund Institutional Accum.Shs 30.10%	

Assets allocation



- International Fixed Income 36.26%
- International Equity 31.56%
- Local Money Market 19.17%
- Local Equity 8.42%
- [Unassigned] 4.58%

GIPS Compliant

Riyad Capital claims compliance with the Global Investment Performance Standards (GIPS®). GIPS® is a registered trademark of CFA Institute. CFA Institute does not endorse or promote this organization, nor does it warrant the accuracy or quality of the content contained herein. The expense ratio includes admin fees, advertising fee, Audit fee, Custody fee, management fee, audit fee, Sama fees, Transaction fees, VAT fees, Tadawul fees. And ZAKAT.

Disclaimer

