

Riyad Al Mutawazen Fund



June-24

| Fund Facts | |
|------------------|--|
| Fund Type | Fund of funds |
| Shari'ah Status | Conventional |
| Fund Currency | SAR |
| NAV | 26.63 |
| Fund Size (AuMs) | 24.61 |
| 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 | 0.10% |



Fund Investment Objective

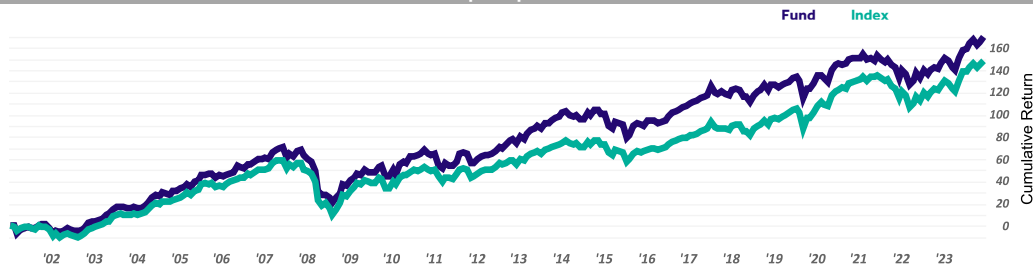
Al Mutawazen Fund is an open-ended public holding fund that invests in underlying funds of various asset classes. The objective of the fund is to provide investors with a balance between long-term capital growth and capital preservation by investing on average 40% in local and global equity funds while 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 | 1.99% | 0.88% | 4.44% | 11.35% | 4.44% |
| Benchmark | 1.66% | 1.10% | 4.39% | 11.25% | 4.39% |
| 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 | 9.87% | 2.54% | 3.58% | 3.14% | 4.42% |
| Benchmark | 10.01% | 2.54% | 4.95% | 3.72% | 4.05% |
| Cumulative Return | | | | | |
| Fund | 9.87% | 7.82% | 19.25% | 36.22% | 169.44% |
| Benchmark | 10.01% | 7.81% | 27.33% | 44.09% | 148.25% |

| Statistical Analysis | | | | | |
|----------------------|--------|---------|---------|----------|-----------------|
| | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
| Excess Return | -0.14% | 0.00% | -1.37% | -0.58% | 0.37% |
| Alpha | -0.29% | 0.15% | -0.93% | -0.49% | 0.39% |
| Beta | 1.02 | 0.94 | 0.92 | 0.98 | 1.00 |
| Standard Deviation | 6.69% | 6.98% | 7.09% | 6.77% | 7.89% |
| Sharpe Ratio | 0.63 | -0.09 | 0.19 | 0.24 | 0.37 |
| Information Ratio | -0.17 | 0.00 | -0.72 | -0.33 | 0.16 |
| Tracking Error | 0.79% | 1.46% | 1.87% | 1.73% | 2.39% |

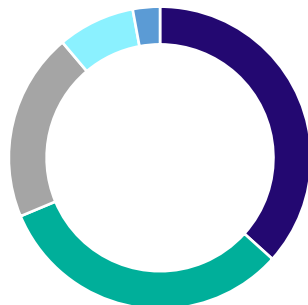
Since inception performance



Top Holdings



Assets allocation



- International Fixed Income 36.67%
- International Equity 32.03%
- Local Money Market 20.14%
- Local Equity 8.27%
- [Unassigned] 2.90%

GIPS Compliant

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