

Riyad Al Mutawazen Fund

June 30, 2022

الرياض المالية
riyad capital

The objective of the fund	It is an open-ended public holding fund that invests in a group of funds aimed at balancing the growth and protection of capital in the medium and long term with medium risk
Fund start date	2001-06-10
Unit Price upon offering	10.00
Size of the fund	21,591,394
Type of fund	Fund of Funds
Currency of the fund	SAR
Level of risk	Moderate
Benchmark	MSCI WORLD 32%- TASI 8%- BARCLAYS BOND INDEX The cost of financing in Saudi Riyal for one month-30% among banks 30%
Number of distributions	N/A
Percentage of fees for the management of the invested funds	Between 0.50% and 1.85%
The investment advisor and fund sub-manager	No
The number of days of the weighted average	N/A

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 (June/2022)

Unit Price	23.005303
Change in unit price (compared to the previous quarter)	6.65%-
Total units of the fund	936,476.43
Total Net Assets	21,543,924.97
P/E ration	N/A

Fund information as at the end of quarter (June/2022)

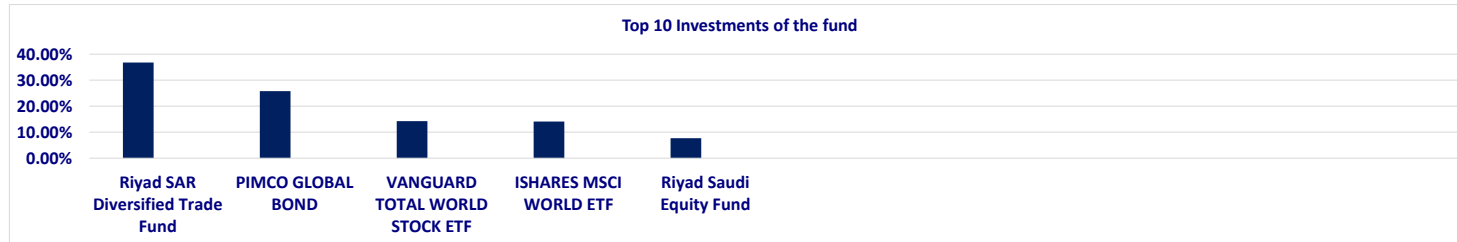
Item	Value	%
Total Expense Ratio	25,529.38	0.12%
Borrowing percentage	0.00	0.00%
Dealing expenses	0.00	0.00%
Investment of the fund manager	0.00	0.00%
Distributed profits	0.00	0.00%
Details of the fund's ownership investments		
Full Ownership		100.00%
Usufruct right		0.00%

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 2nd Quarter 2022

	Company Name	Percentage of the fund AUM
1	Riyad SAR Diversified Trade Fund	37%
2	PIMCO GLOBAL BOND	26%
3	VANGUARD TOTAL WORLD STOCK ETF	14%
4	ISHARES MSCI WORLD ETF	14%
5	Riyad Saudi Equity Fund	8%
6		
7		
8		
9		
10		



Asset distribution by geographical

	Company Name	Percentage of the fund AUM
1	FIXED INCOME	63%
2	GLOBAL EQUITY	28%
3	SAUDI ARABIA EQUITY	8%

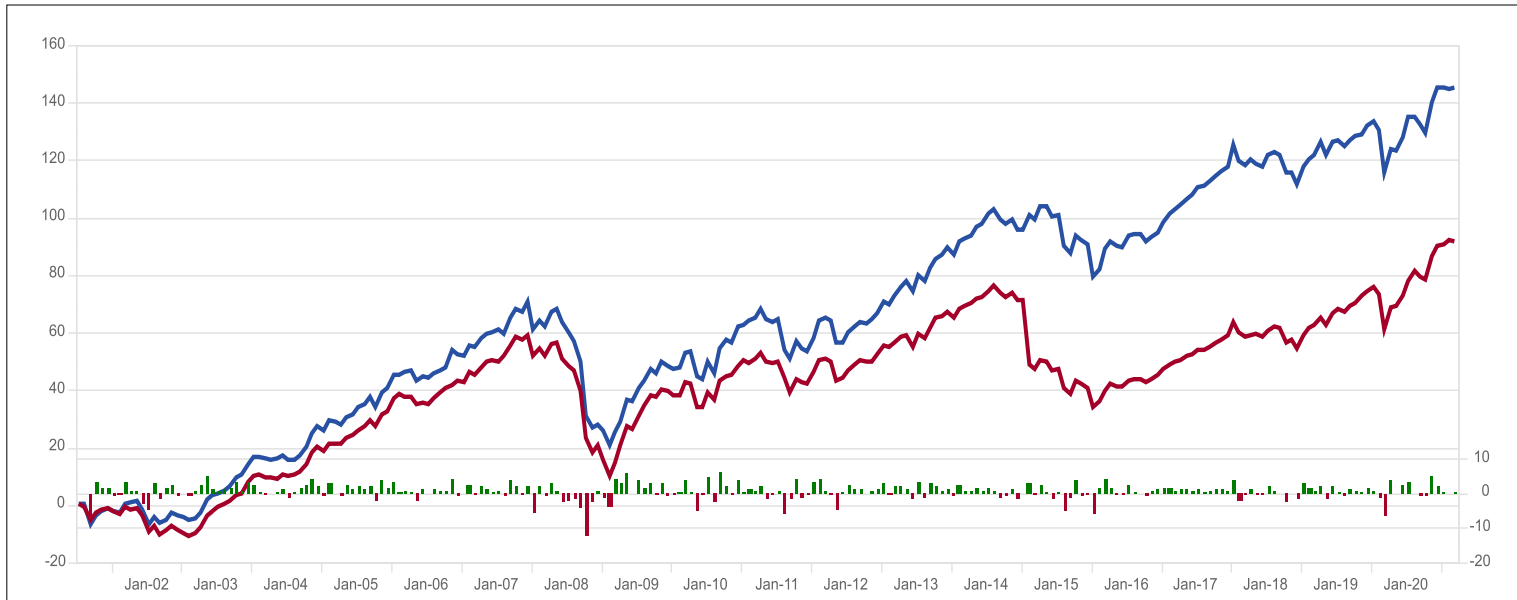


Return

Item	Return of 3 Months	Return YTD	Return of one year	Return Three years	Return Five years
Fund Performance	-6.65%	-7.89%	6.87%-	3.00%	12.03%
Benchmark Performance	-7.19%	-8.99%	6.92%-	9.93%	19.74%
Performance difference	0.54%	1.10%	0.05%	-6.93%	-7.71%

Performance & Risk

Performance & Risk standards	3 Months	YTD	One year	Three years	Five years
Standard Deviation	1.04	1.34	5.34	6.88	6.38
Sharpe Ratio	-6.50	-6.03	1.32-	0.06	0.19
Tracking Error	0.27	0.22	1.80	2.15	1.93
Beta	0.86	0.98	0.94	0.90	0.93
Alpha	-0.16	0.16	0.40-	1.86-	1.07-
Information Ratio	1.53	2.46	0.03	1.01-	0.71-



Contact Details

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