

Riyad Al Mutawazen Fund



August-23

Fund Facts	
Fund Type	Fund of funds
Shari'ah Status	Conventional
Fund Currency	SAR
NAV	24.45
Fund Size (AuMs)	23.04
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%



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.

Performance in Fund Currency

Short Term Return	1 Month	3 Months	6 Months	9 Months	YTD
Fund	-1.06%	2.59%	4.94%	4.25%	6.41%
Benchmark	-0.80%	2.85%	5.90%	5.49%	7.40%

Calendar Returns	2022	2021	2020	2019	2018
Fund	-8.00%	3.16%	5.59%	9.72%	-2.66%
Benchmark	-9.89%	6.52%	8.54%	12.48%	-3.22%

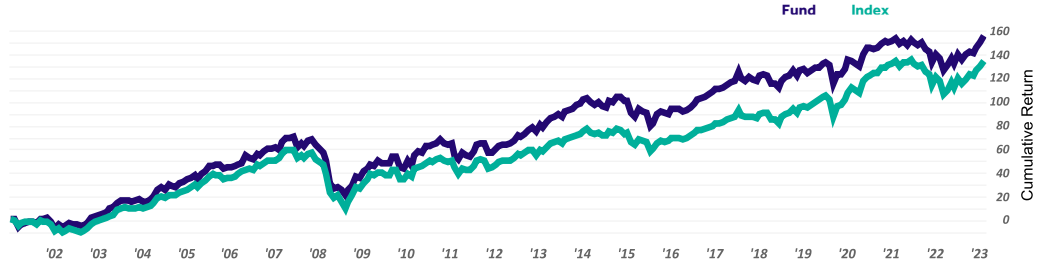
Annualized Return	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	4.51%	1.79%	2.14%	3.37%	4.19%
Benchmark	4.57%	2.53%	3.66%	3.74%	3.80%

Cumulative Return	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	4.51%	5.46%	11.17%	39.35%	147.35%
Benchmark	4.57%	7.79%	19.68%	44.30%	127.90%

Statistical Analysis

	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Return	-0.07%	-0.74%	-1.52%	-0.36%	0.39%
Alpha	0.43%	-0.53%	-1.14%	-0.28%	0.41%
Beta	0.88	0.92	0.90	0.99	1.00
Standard Deviation	7.44%	6.62%	6.94%	6.56%	7.92%
Sharpe Ratio	0.04	0.02	0.07	0.35	0.35
Information Ratio	-0.04	-0.41	-0.80	-0.21	0.16
Tracking Error	1.61%	1.80%	1.89%	1.75%	2.43%

Since inception performance



Top Holdings



Assets allocation



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