

# AlAhlī GCC Trading Equity Fund

Fact Sheet | Ending October 31, 2018



الأهلي كابيتال  
NCB Capital



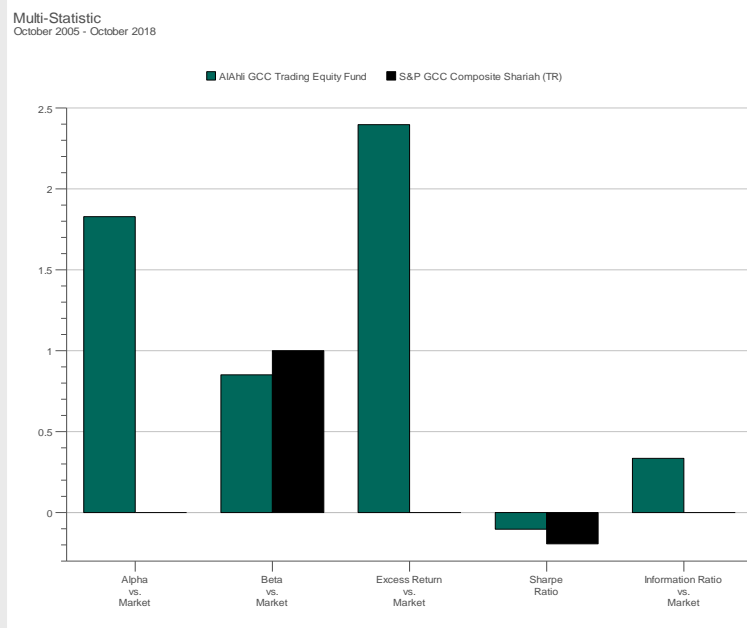
## FUND OBJECTIVES

To achieve Long term capital growth through investing in listed companies in the GCC markets and in line with the Shariah guidelines.

## FUND FACTS

<b>Currency</b>	Saudi Riyal
<b>Minimum Investment</b>	5000 SAR
<b>Inception</b>	Oct-2005
<b>Management Fees**</b>	1.85% + Other Exp
<b>Fund Assets</b>	SAR 228.65 Million
<b>Benchmark</b>	S&P GCC Composite Shariah (TR)
<b>Subscription/</b>	Before or at 10 am on each Dealing Day
<b>Redemption Notice</b>	Before or at 10 am on each Dealing Day
<b>Valuation Days</b>	Every Saudi Business day
<b>Redemption Payment Day</b>	Within 5 Business Days after the Valuation Day
<b>Risk Level</b>	High Risk

## MULTIPLE STATISTICS



## INFORMATION

[www.ncbc.com](http://www.ncbc.com)

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\*\* The management fee is subject to discounts based on the fund manager's discretion. For more information about the management fee, please refer to the fund's financial statement.

Note: Last valuation date of the Fund may be different from the date of this report.

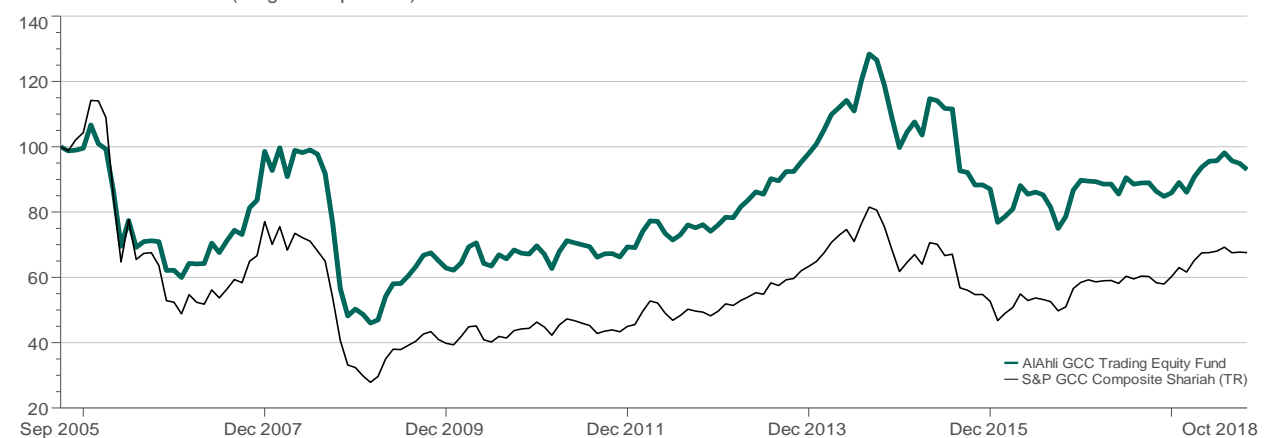
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
<b>Fund</b>	-2.02%	-5.24%	-0.80%	4.44%				
<b>Benchmark</b>	-0.21%	-2.39%	0.15%	7.27%				
Calendar Returns	YTD	2017	2016	2015	Since Inception			
<b>Fund</b>	8.30%	-4.31%	3.11%	-12.76%	-0.55%			
<b>Benchmark</b>	12.23%	3.00%	11.01%	-14.73%	-2.95%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
<b>Annualized Return</b>	7.73%	15.83%	1.75%	7.29%	0.13%	2.54%	5.09%	5.20%
<b>Cumulative Return</b>	7.73%	15.83%	5.35%	23.52%	0.63%	13.34%	64.33%	66.05%
<b>Standard Deviation</b>	9.70%	9.23%	14.56%	13.67%	17.29%	16.97%	16.66%	17.70%
<b>Sharpe Ratio</b>	0.58	1.48	0.03	0.44	-0.04	0.1	0.26	0.26

## FUND PERFORMANCE

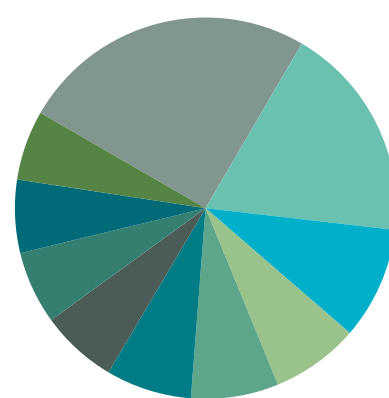
Manager Performance  
October 2005 - October 2018 (Single Computation)



## STATISTICAL ANALYSIS

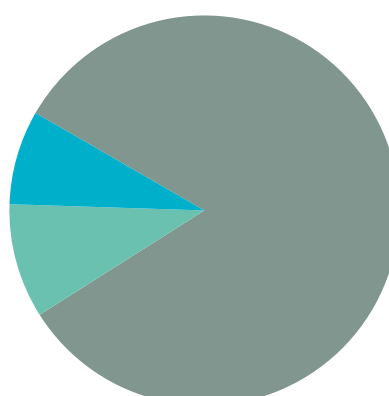
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
<b>Alpha</b>	-6.42%	-5.13%	-2.24%	0.39%
<b>Beta</b>	0.96	1.01	0.98	0.9
<b>R-Squared</b>	82.95%	89.45%	93.40%	91.31%
<b>Information Ratio</b>	-2.01	-1.17	-0.54	-0.02
<b>Tracking Error</b>	4.02%	4.73%	4.45%	5.23%
<b>Excess Return</b>	-8.10%	-5.54%	-2.41%	-0.11%
<b>Batting Average</b>	16.67%	30.56%	43.33%	50.00%

## Breakdown of Top 10 Holdings



- AL RAJHI BANK 16.81%
- SAUDI BASIC INDUSTRIES CORP 12.33%
- BANK ALJAZIRA 6.39%
- BANK ALBILAD 4.99%
- ALINMA BANK 4.98%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 4.87%
- ALUJAIN CORPORATION 4.37%
- SAUDI TELECOM 4.15%
- SAUDI PUBLIC TRANSPORT CO. 4.15%
- SAUDI AIRLINES CATERING COMPANY 3.97%

## Country Exposure



- KSA 82.68%
- Kuwait 9.50%
- UAE 7.82%