

AlAhli Multi-Asset Conservative Fund

Fact Sheet | Ending October 31, 2018



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

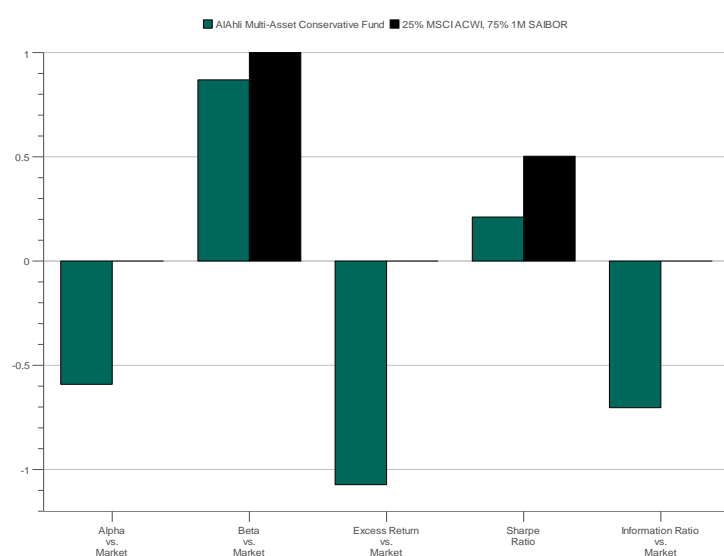
To achieve capital growth over the medium to long term, with a focus as much as possible to protect the capital by investing in a diversified portfolio of asset classes.

FUND FACTS

Currency	US Dollar
Minimum Investment	2000 USD
Inception	Oct-2003
Management Fees**	1.00% + Other Exp
Fund Assets	USD 175.86 Million
Benchmark	25% MSCI ACWI Islamic M-Sr & 75% 1mth SAIBOR
Subscription/	Before or at 11 noon on the day prior to the Valuation Day
Redemption Notice	Before or at 11 noon on the day prior to the Valuation Day
Valuation Days	Every Saudi Business day
Redemption Payment Day	4th Business Day after the Valuation Day
Risk Level	Low - Medium Risk

MULTIPLE STATISTICS

Multi-Statistic
October 2003 - October 2018



INFORMATION

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.

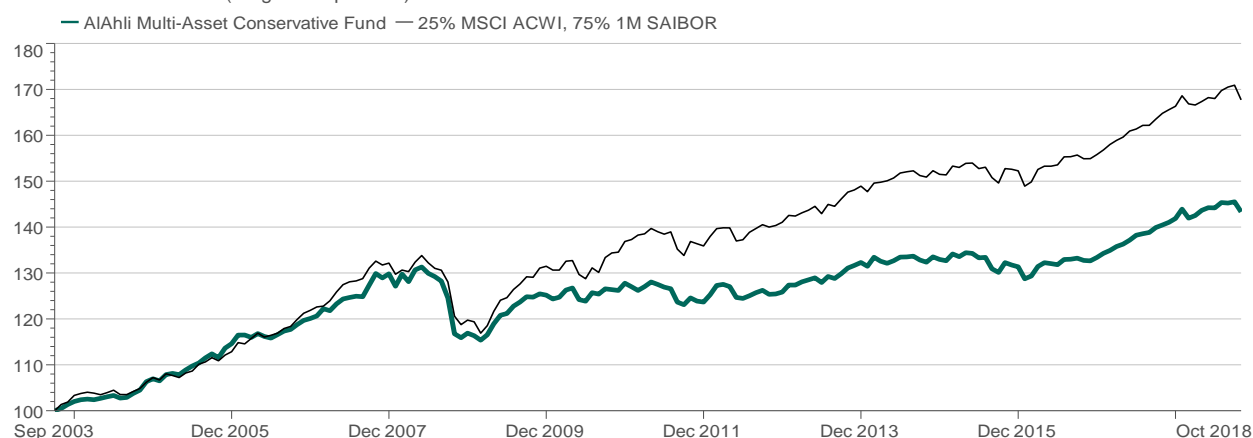
PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
Fund	-1.51%	-1.39%	-0.24%	-0.42%				
Benchmark	-1.87%	-1.19%	0.21%	-0.53%				
Calendar Returns	YTD	2017	2016	2015	Since Inception			
Fund	1.01%	6.37%	1.55%	-1.21%	2.41%			
Benchmark	0.83%	6.77%	2.33%	0.51%	3.49%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	2.04%	1.78%	2.71%	3.16%	1.80%	2.58%	2.07%	3.35%
Cumulative Return	2.04%	1.78%	8.37%	9.79%	9.35%	13.61%	22.74%	39.06%
Standard Deviation	2.96%	3.04%	2.51%	2.67%	2.61%	2.69%	2.84%	3.36%
Sharpe Ratio	-0.03	-0.11	0.56	0.69	0.35	0.63	0.49	0.79

FUND PERFORMANCE

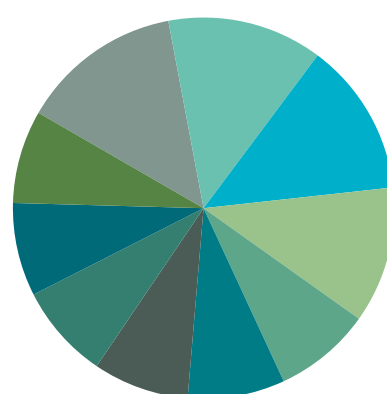
Manager Performance
October 2003 - October 2018 (Single Computation)



STATISTICAL ANALYSIS

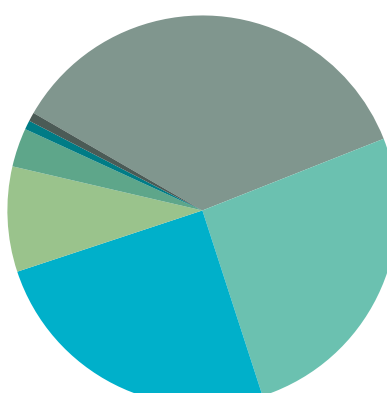
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	0.41%	-0.09%	-0.56%	-0.52%
Beta	0.91	0.89	0.92	0.78
R-Squared	87.75%	89.80%	90.03%	84.63%
Information Ratio	0.24	-0.53	-0.92	-0.96
Tracking Error	1.07%	0.85%	0.85%	1.34%
Excess Return	0.26%	-0.45%	-0.78%	-1.28%
Batting Average	50.00%	38.89%	40.00%	36.67%

Breakdown of Top 10 Holdings



- AlAhli North America Index Fund 7.95%
- Alahli Multi- Asset Income Plus Fund 7.65%
- Alahli Saudi Trading Equity Fund 7.58%
- AlAhli Diversified Saudi Riyal Fund 6.72%
- Bank Al Jazira SUKUK - 5 Yrs 4.79%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 4.78%
- Guidance ATEL GCC Leasing (OEIC) Ltd 4.72%
- BANK JULIUS BAER 5.8 08/06/2021 4.67%
- AlAhli Europe Index Fund 4.60%
- Albilad Bank Sukuk 4.58%

Asset Class Allocation



- BONDS SUKUK AND FRN 35.67%
- EQUITY FUND OF FUNDS 26.00%
- MURABAHA AND TIME DEPOSITS 24.91%
- OTHER INVESTMENTS 8.72%
- REAL ESTATE INVESTMENT TRUST 3.22%
- CASH .75%
- EQUITY .73%