

AlAhli Multi-Asset Moderate Fund

Fact Sheet | Ending October 31, 2018



الأهلي كابيتال
NCB Capital



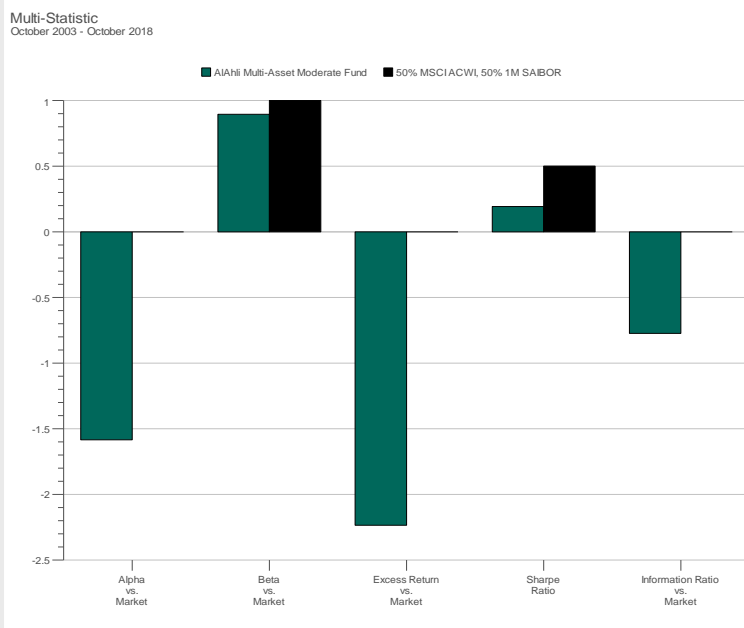
FUND OBJECTIVES

To achieve a balance between capital growth and capital preservation over the medium to long term, by investing in a diversified portfolio of asset classes

FUND FACTS

Currency	US Dollar
Minimum Investment	2000 USD
Inception	Oct-2003
Management Fees**	1.25% + Other Exp
Fund Assets	USD 118.98 Million
Benchmark	50% MSCI ACWI Islamic M-Sr & 50% 1mth SAIBOR
Subscription/	Before or at 11 A.M on the day prior to the Valuation Day
Redemption Notice	Before or at 11 A.M 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	Medium Risk

MULTIPLE STATISTICS



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.

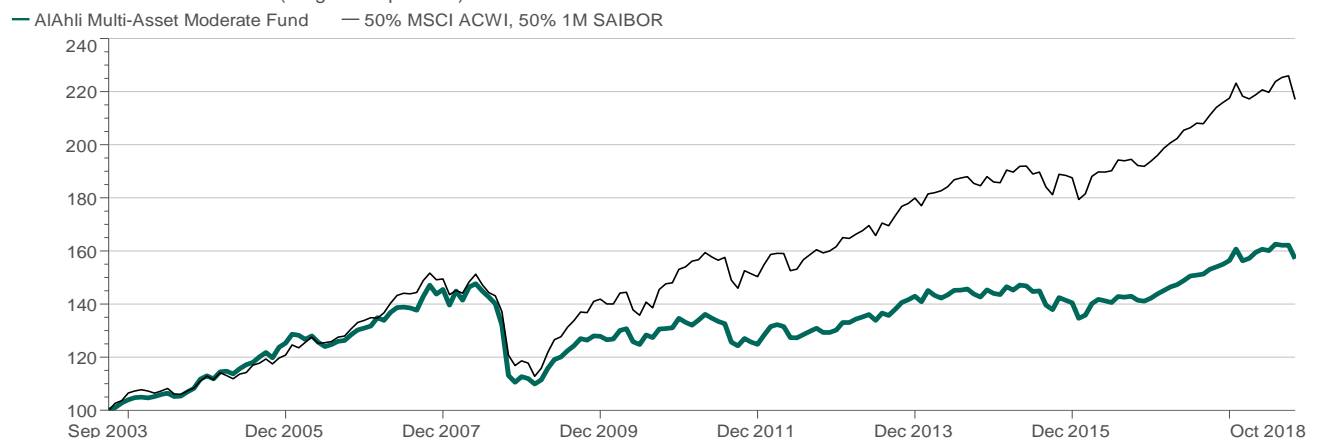
PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
Fund	-3.16%	-3.38%	-1.53%	-2.29%				
Benchmark	-3.95%	-3.00%	-0.81%	-2.76%				
Calendar Returns	YTD	2017	2016	2015	Since Inception			
Fund	0.40%	9.98%	1.25%	-2.47%	3.04%			
Benchmark	-0.23%	12.27%	3.32%	0.84%	5.27%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	1.96%	1.39%	3.31%	4.75%	2.24%	4.19%	3.34%	6.04%
Cumulative Return	1.96%	1.39%	10.25%	14.93%	11.70%	22.77%	38.87%	79.77%
Standard Deviation	5.85%	6.08%	4.96%	5.32%	5.16%	5.36%	5.62%	6.73%
Sharpe Ratio	-0.03	-0.12	0.4	0.64	0.26	0.61	0.47	0.8

FUND PERFORMANCE

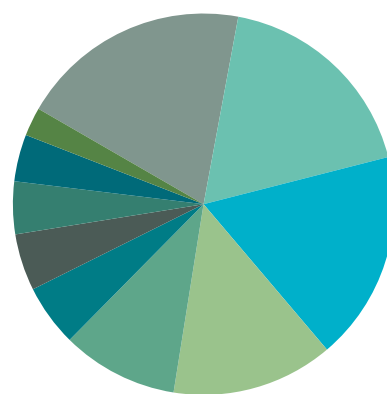
Manager Performance
October 2003 - October 2018 (Single Computation)



STATISTICAL ANALYSIS

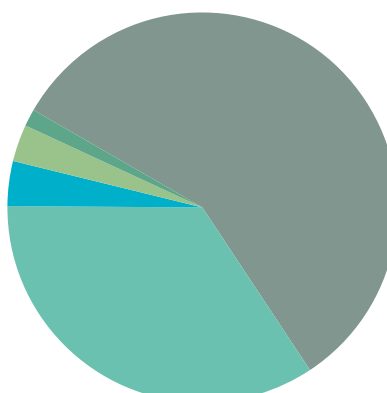
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	0.69%	-0.88%	-1.55%	-1.33%
Beta	0.91	0.89	0.92	0.78
R-Squared	89.26%	91.43%	91.24%	88.18%
Information Ratio	0.29	-0.92	-1.23	-1.12
Tracking Error	2.00%	1.56%	1.59%	2.42%
Excess Return	0.57%	-1.44%	-1.95%	-2.70%
Batting Average	50.00%	30.56%	36.67%	35.83%

Breakdown of Top 10 Holdings



- AIAhli North America Index Fund 18.27%
- Alahli Multi- Asset Income Plus Fund 16.89%
- Alahli Saudi Trading Equity Fund 16.59%
- Alahli Diversified US Dollar Fund 12.80%
- AIAhli Europe Index Fund 9.22%
- Alahli Emerging Markets Index Fund 4.89%
- Alahli International Trade Fund 4.50%
- Alahli Free Style Equity Fund 4.16%
- SOURCE PHYSICAL GOLD P-ETC 3.72%
- AIAhli Asia Pacific Index Fund 2.26%

Asset Class Allocation



- EQUITY FUND OF FUNDS 57.36%
- MURABAHA AND TIME DEPOSITS 34.42%
- OTHER INVESTMENTS 3.72%
- REAL ESTATE INVESTMENT TRUST 3.07%
- CASH 1.43%