

# AlAhl Saudi Trading Equity Fund

Fact Sheet | Ending October 31, 2018



الأهلي كابيتال  
NCB Capital



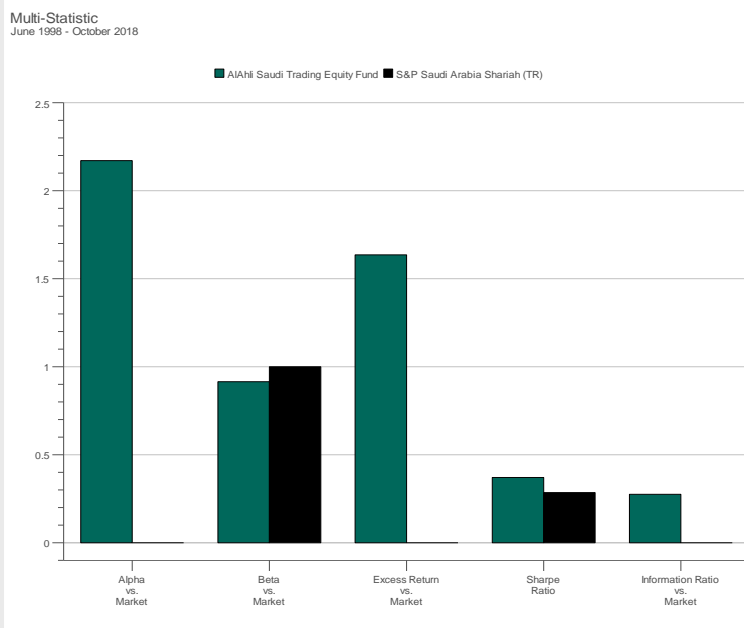
## FUND OBJECTIVES

To achieve long term capital growth through investing in the Saudi equity market in accordance with the Shariah guidelines issued by the Fund Shariah Board. The Fund will not make any distributions to Unit holders. Instead, capital gains and dividends will be reinvested.

## FUND FACTS

<b>Currency</b>	Saudi Riyal
<b>Minimum Investment</b>	5000 SAR
<b>Inception</b>	Jun-1998
<b>Management Fees**</b>	1.75% + Other Exp
<b>Fund Assets</b>	SAR 1125.25 Million
<b>Benchmark</b>	S&P Saudi Arabia Shariah (TR) Index
<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.

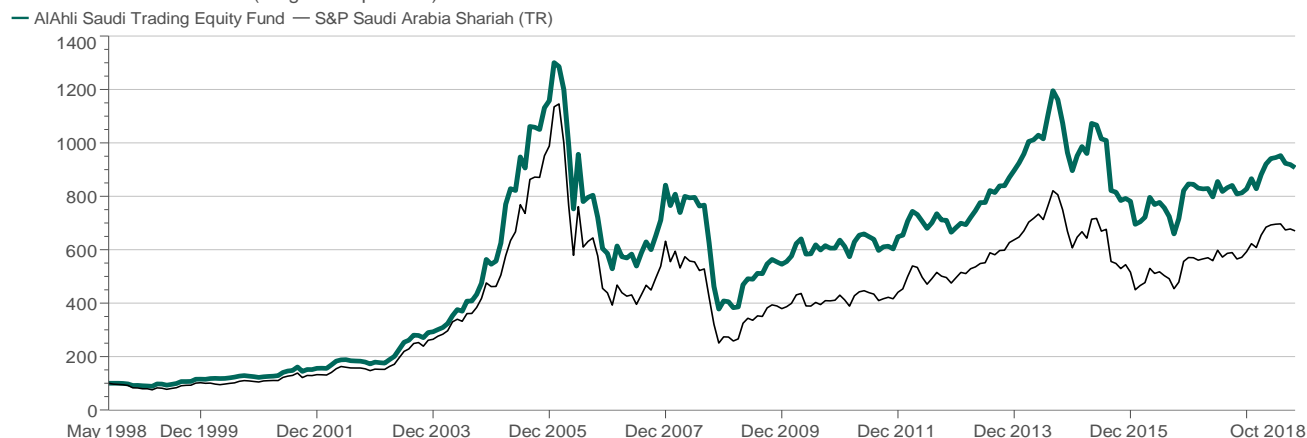
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
<b>Fund</b>	-1.27%	-4.76%	-1.51%	4.75%				
<b>Benchmark</b>	-1.06%	-3.74%	-2.03%	7.70%				
Calendar Returns	YTD	2017	2016	2015	Since Inception			
<b>Fund</b>	9.61%	-2.23%	8.35%	-12.82%	11.40%			
<b>Benchmark</b>	13.13%	3.89%	10.57%	-14.98%	9.77%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
<b>Annualized Return</b>	12.17%	18.61%	4.97%	8.21%	1.56%	2.32%	6.96%	7.66%
<b>Cumulative Return</b>	12.17%	18.61%	15.66%	26.69%	8.05%	12.13%	96.06%	109.15%
<b>Standard Deviation</b>	10.95%	11.05%	17.33%	17.92%	19.68%	19.98%	19.28%	20.25%
<b>Sharpe Ratio</b>	0.93	1.51	0.19	0.37	0.02	0.06	0.32	0.34

## FUND PERFORMANCE

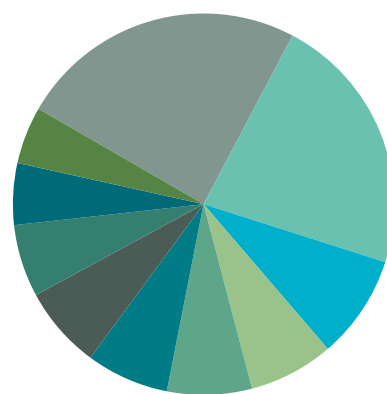
Manager Performance  
June 1998 - October 2018 (Single Computation)



## STATISTICAL ANALYSIS

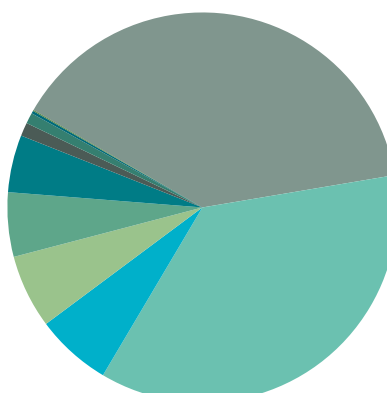
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
<b>Alpha</b>	-4.63%	-2.51%	-0.64%	-0.19%
<b>Beta</b>	0.95	0.94	0.96	0.93
<b>R-Squared</b>	91.50%	93.55%	95.36%	95.26%
<b>Information Ratio</b>	-1.99	-0.71	-0.18	-0.16
<b>Tracking Error</b>	3.24%	4.55%	4.31%	4.43%
<b>Excess Return</b>	-6.44%	-3.24%	-0.76%	-0.69%
<b>Batting Average</b>	25.00%	36.11%	43.33%	44.17%

## Breakdown of Top 10 Holdings



- AL RAJHI BANK 18.61%
- SAUDI BASIC INDUSTRIES CORP 16.93%
- ALINMA BANK 6.71%
- BANK ALBILAD 5.49%
- SAHARA PETROCHEMICAL CO. 5.49%
- BANK ALJAZIRA 5.35%
- SAUDI TELECOM 5.33%
- YANBU NATIONAL PETROCHEMICAL COMPANY 4.69%
- SAUDI ARABIAN MINING COMPANY 3.99%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 3.71%

## Sectoral Allocation



- MATERIALS 39.01%
- FINANCIALS 36.17%
- INDUSTRIALS 6.30%
- CONSUMER STAPLES 6.11%
- TELECOMMUNICATION SERVICES 5.33%
- CASH 4.76%
- CONSUMER DISCRETIONARY 1.12%
- HEALTH CARE .90%
- EQUITY FUND OF FUNDS .22%
- REALESTATE .09%