

AlAhli Diversified US Dollar Fund

Fact Sheet | Ending March 31, 2019



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

To provide liquidity and enhanced capital appreciation in a Sharia-compliant manner.

FUND FACTS

Currency	US Dollar
Minimum Investment	2000 USD
Inception	Oct-2003
Management Fees**	0.75% + Other Exp
Fund Assets	USD 268.73 Million
Benchmark	80% 30d Rolling Avg 1M USD Interbank (LIBID)+ 20% 5Yr USD Bid Sawp rate
Subscription/	Before or at 12 noon on Every Saudi Business Day
Redemption Notice	Before or at 12 noon on the day prior to targeted Redemption Day
Valuation Days	Every Saudi Business day
Redemption Payment Day	3rd Business Day after the Valuation Day
Risk Level	Low - Medium Risk

MULTIPLE STATISTICS

Expense Ratio	0.01%
Dealing Cost	0.00%
	0
Fund Manager	17.13%
Investments in the Fund	49,476,337
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%
ECL NAV	1.31

INFORMATION

www.ncbc.com 92 0000 232

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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.

PERFORMANCE

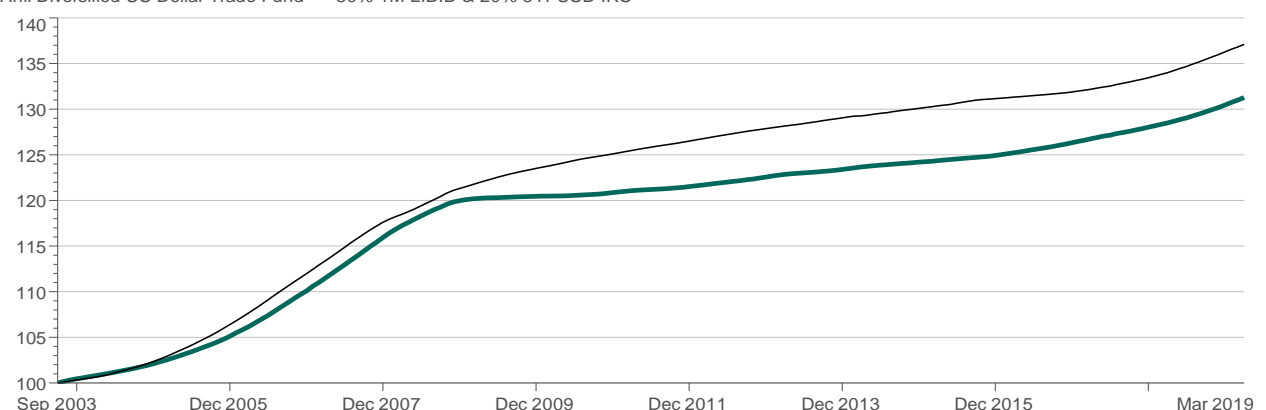
not annualized if less than one year

Short Term		1 Month	3 Months	6 Months	9 Months				
Fund		0.22%	0.63%	1.21%	1.73%				
Benchmark		0.20%	0.60%	1.21%	1.79%				
Calendar Returns	YTD	2018	2017	2016	Since Inception				
Fund	0.63%	1.90%	1.35%	1.12%	1.77%				
Benchmark	0.60%	2.12%	1.19%	0.55%	2.06%				
		1 Year	3 Years	5 Years	10 Years				
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return		2.16%	2.31%	1.58%	1.44%	1.20%	1.18%	0.88%	1.18%
Cumulative Return		2.16%	2.31%	4.82%	4.39%	6.14%	6.06%	9.19%	12.42%
Standard Deviation		0.10%	0.05%	0.14%	0.20%	0.17%	0.19%	0.16%	0.15%
Sharpe Ratio		-3.79	-4	-0.29	-0.87	0.57	0.45	0.93	3.05

FUND PERFORMANCE

Manager Performance
October 2003 - March 2019 (Single Computation)

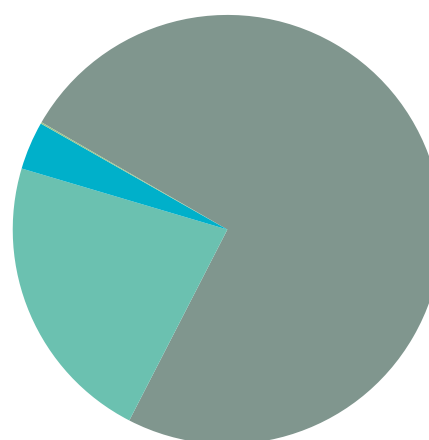
— AlAhli Diversified US Dollar Trade Fund — 80% 1M LIBID & 20% 5Yr USD IRS



STATISTICAL ANALYSIS

Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-1.40%	0.69%	0.28%	0.26%
Beta	1.56	0.61	0.77	0.53
R-Squared	78.29%	83.22%	68.90%	22.29%
Information Ratio	-2.68	1.43	0.15	-1.85
Tracking Error	0.05%	0.10%	0.11%	0.16%
Excess Return	-0.15%	0.14%	0.02%	-0.29%
Batting Average	33.33%	61.11%	45.00%	27.50%

Asset Class Allocation



■ MURABAHAT 74.22%

■ SUKUK 22.04%

■ MUTUAL FUND 3.63%

■ CASH .11%