

# AlAhli GCC Trading Equity Fund

Fact Sheet | Ending March 31, 2019



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 240.21 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

<b>Expense Ratio</b>	0.02%
<b>Dealing Cost</b>	0.01%
	14,220
<b>Fund Manager</b>	0.00%
<b>Investments in the Fund</b>	0
<b>Profit Distribution Ratio</b>	0.00%
<b>Profit Distribution Amount</b>	0
<b>Borrowing Ratio</b>	0.00%

## INFORMATION

[www.ncbc.com](http://www.ncbc.com) 92 0000 232

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\*The top 10 holdings and the allocations are shown as of the beginning of the quarter.  
\*\* 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.

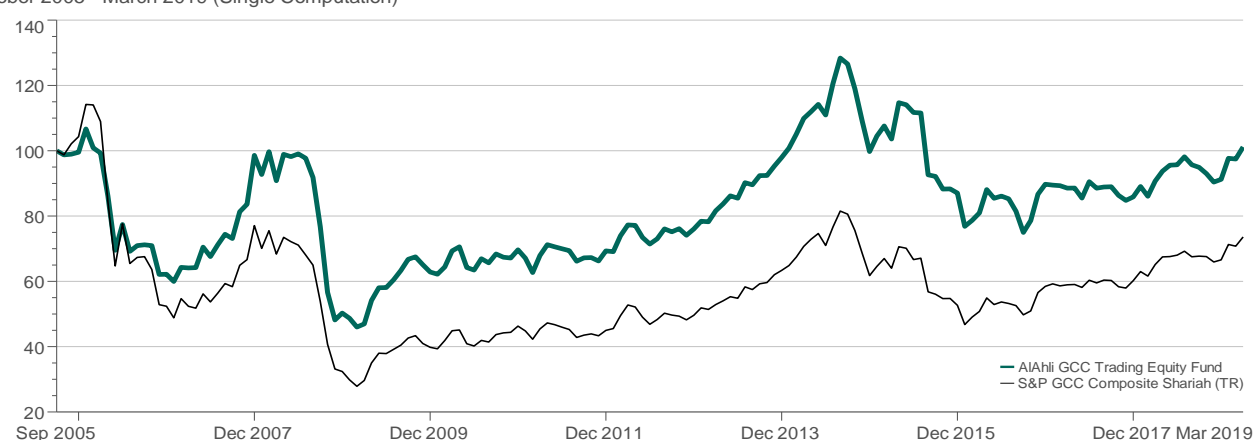
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
<b>Fund</b>	3.78%	10.87%	6.57%	5.71%				
Benchmark	4.00%	10.51%	8.67%	8.19%				
Calendar Returns	YTD	2018	2017	2016	Since Inception			
<b>Fund</b>	10.87%	6.25%	-4.31%	3.11%	0.09%			
Benchmark	10.51%	10.59%	3.00%	11.01%	-2.25%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	11.53%	12.97%	7.71%	13.16%	-1.64%	0.81%	7.97%	9.52%
Cumulative Return	11.53%	12.97%	24.98%	44.88%	-7.95%	4.10%	115.38%	148.28%
Standard Deviation	10.18%	9.47%	13.39%	11.93%	17.34%	17.04%	15.90%	16.29%
Sharpe Ratio	0.88	1.1	0.45	0.97	-0.16	-0.02	0.46	0.54

## FUND PERFORMANCE

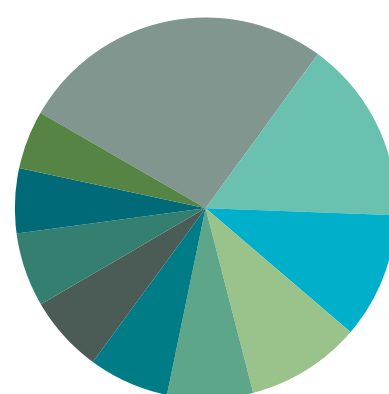
Manager Performance  
October 2005 - March 2019 (Single Computation)



## STATISTICAL ANALYSIS

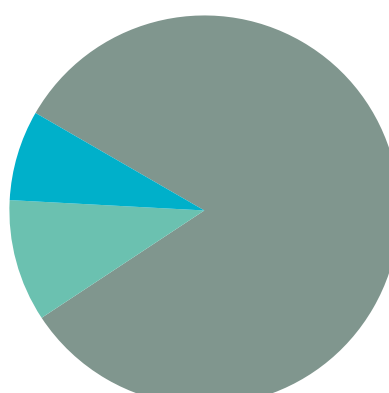
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-1.50%	-5.49%	-2.34%	-0.90%
Beta	1.02	1.06	0.98	0.94
R-Squared	90.60%	89.95%	93.53%	93.55%
Information Ratio	-0.46	-1.26	-0.55	-0.37
Tracking Error	3.13%	4.32%	4.42%	4.14%
Excess Return	-1.43%	-5.44%	-2.45%	-1.55%
Batting Average	33.33%	33.33%	41.67%	48.33%

## Breakdown of Top 10 Holdings



- AL RAJHI BANK 16.64%
- SAUDI BASIC INDUSTRIES CORP 9.71%
- BANK ALBILAD 6.65%
- BANK ALJAZIRA 6.06%
- SAUDI TELECOM 4.53%
- SAUDI PUBLIC TRANSPORT CO. 4.25%
- ALINMA BANK 4.07%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 3.92%
- SAUDI ARABIAN MINING COMPANY 3.43%
- SAHARA PETROCHEMICAL CO. 3.09%

## Country Exposure



- KSA 82.38%
- KUWAIT 10.13%
- UAE 7.49%