

# AlAhli Multi-Asset Growth Fund

Fact Sheet | Ending March 31, 2019



الأهلي كابيتال  
NCB Capital



## FUND OBJECTIVES

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

## FUND FACTS

<b>Currency</b>	US Dollar
<b>Minimum Investment</b>	2000 USD
<b>Inception</b>	Oct-2003
<b>Management Fees**</b>	1.50% + Other Exp
<b>Fund Assets</b>	USD 65.67 Million
<b>Benchmark</b>	75% MSCI ACWI Islamic M-Sr & 25% 1mth SAIBOR Before or at 11 A.M on the day prior to the Valuation Day
<b>Subscription/</b>	Before or at 11 A.M on the day prior to the Valuation Day
<b>Redemption Notice</b>	Before or at 11 A.M on the day prior to the Valuation Day
<b>Valuation Days</b>	Every Saudi Business day
<b>Redemption Payment Day</b>	4th Business Day after the Valuation Day
<b>Risk Level</b>	High Risk

<b>Expense Ratio</b>	0.01%
<b>Dealing Cost</b>	0.00%
	2,144
<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.

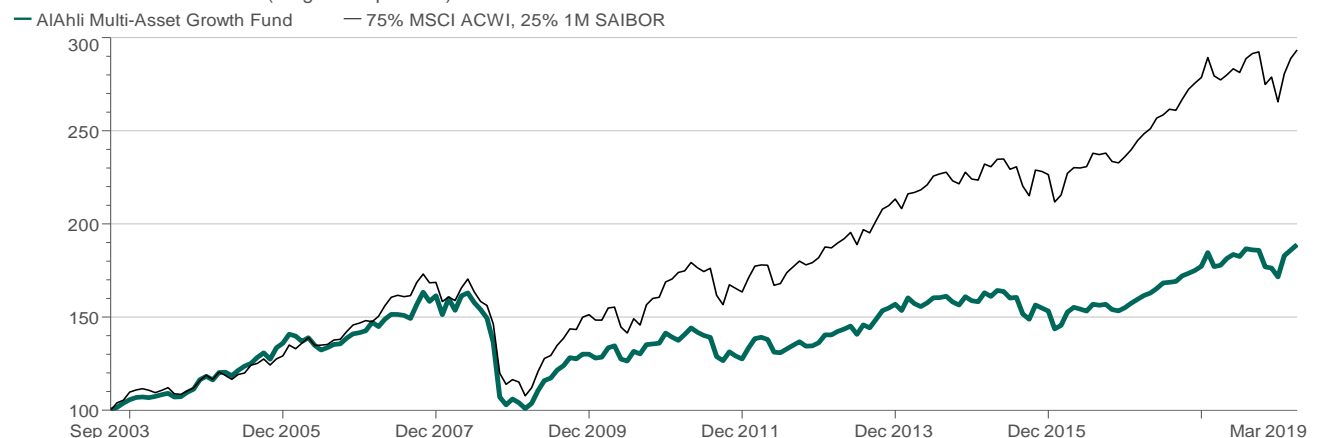
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month		3 Months		6 Months		9 Months		
<b>Fund</b>	1.58%		10.10%		1.63%		3.48%		
Benchmark	1.62%		10.50%		0.36%		4.32%		
Calendar Returns	YTD	2018	2017	2016	Since Inception				
<b>Fund</b>	10.10%	-3.22%	14.38%	1.15%	4.19%				
Benchmark	10.50%	-4.70%	18.04%	4.23%	7.19%				
		1 Year		3 Years		5 Years		10 Years	
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return		6.22%	5.81%	7.36%	8.90%	3.73%	6.23%	6.19%	10.11%
Cumulative Return		6.22%	5.81%	23.75%	29.15%	20.11%	35.27%	82.24%	161.94%
Standard Deviation		9.76%	11.03%	7.02%	7.61%	8.05%	8.55%	8.67%	9.91%
Sharpe Ratio		0.38	0.3	0.82	0.96	0.33	0.6	0.63	0.95

## FUND PERFORMANCE

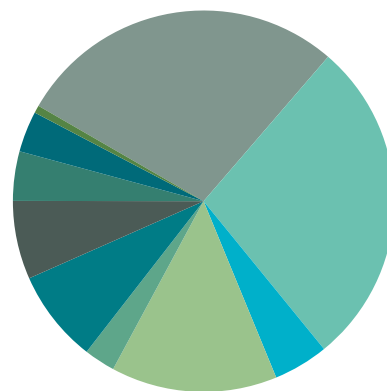
Manager Performance  
October 2003 - March 2019 (Single Computation)



## STATISTICAL ANALYSIS

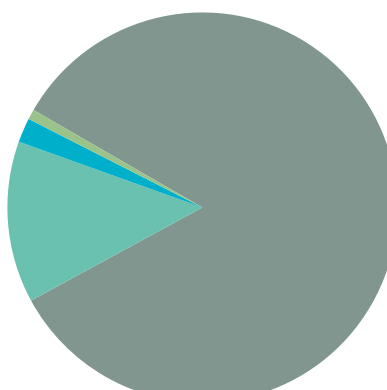
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	1.35%	-0.20%	-1.77%	-1.98%
Beta	0.82	0.86	0.9	0.83
R-Squared	87.03%	85.84%	91.44%	89.26%
Information Ratio	0.1	-0.54	-1	-1.18
Tracking Error	4.01%	2.86%	2.51%	3.32%
Excess Return	0.41%	-1.54%	-2.50%	-3.92%
Batting Average	50.00%	36.11%	36.67%	33.33%

## Breakdown of Top 10 Holdings



- ALAHLI SAUDI TRADING EQUITY FUND 27.24%
- ALAHLI NORTH AMERICA INDEX FUND 27.05%
- ALAHLI FREE STYLE EQUITY FUND 4.54%
- ALAHLI EUROPE INDEX FUND 13.71%
- ALAHLI MULTI- ASSET INCOME PLUS FUND 2.57%
- ALAHLI EMERGING MARKETS INDEX FUND 7.66%
- ALAHLI INTERNATIONAL TRADE FUND 6.47%
- ALAHLI DIVERSIFIED US DOLLAR FUND 4.08%
- ALAHLI ASIA PACIFIC INDEX FUND 3.38%
- ALAHLI REIT FUND 1.62%

## Asset Class Allocation



- EQUITY FUND OF FUNDS 83.74%
- MURABAHA AND TIME DEPOSITS 13.41%
- REAL ESTATE INVESTMENT TRUST 2.02%
- CASH .83%