

# AlAHLi Saudi Trading Equity Fund

Fact Sheet | Ending March 31, 2019



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 1165.94 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

<b>Expense Ratio</b>	0.02%
<b>Dealing Cost</b>	0.02%
	170,511
<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.

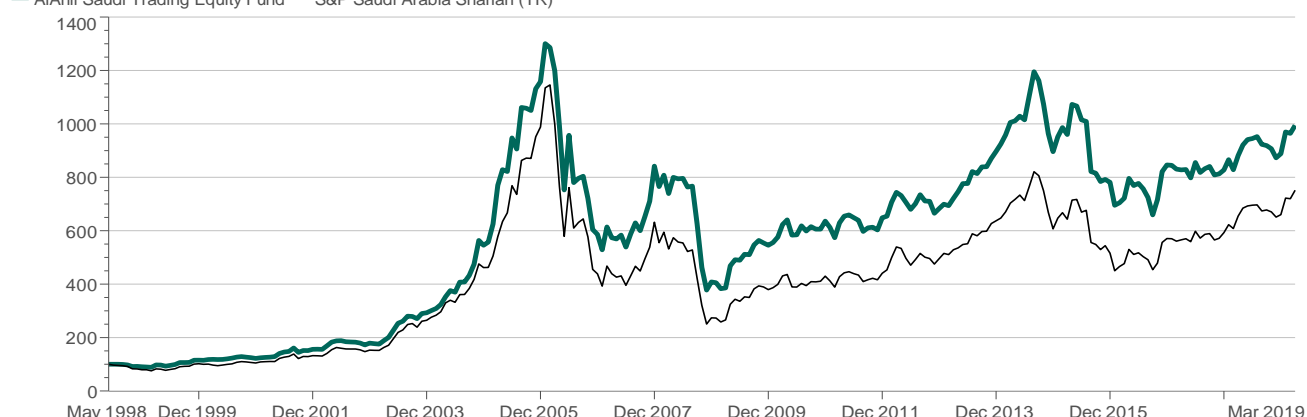
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
<b>Fund</b>	3.12%	11.94%	8.23%	5.23%				
Benchmark	4.40%	13.82%	10.86%	8.03%				
Calendar Returns	YTD	2018	2017	2016	Since Inception			
<b>Fund</b>	11.94%	7.35%	-2.23%	8.35%	11.66%			
Benchmark	13.82%	11.37%	3.89%	10.57%	10.16%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	12.87%	14.83%	11.28%	16.38%	-0.22%	1.33%	9.94%	10.94%
Cumulative Return	12.87%	14.83%	37.81%	57.64%	-1.09%	6.82%	157.87%	182.50%
Standard Deviation	12.15%	12.16%	16.86%	16.50%	19.91%	20.26%	18.30%	18.87%
Sharpe Ratio	0.86	1.02	0.56	0.88	-0.08	0	0.5	0.53

## FUND PERFORMANCE

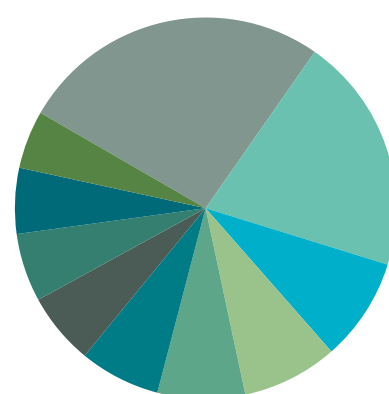
Manager Performance  
June 1998 - March 2019 (Single Computation)  
— AlAHLi Saudi Trading Equity Fund — S&P Saudi Arabia Shariah (TR)



## STATISTICAL ANALYSIS

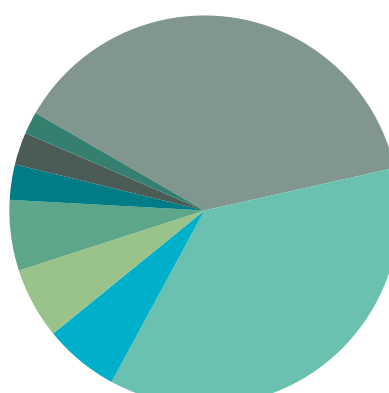
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-1.44%	-4.36%	-1.47%	-0.35%
Beta	0.98	1	0.96	0.95
R-Squared	96.37%	95.65%	95.65%	94.97%
Information Ratio	-0.84	-1.45	-0.37	-0.24
Tracking Error	2.33%	3.52%	4.23%	4.23%
Excess Return	-1.95%	-5.10%	-1.55%	-1.01%
Batting Average	33.33%	30.56%	40.00%	44.17%

## Breakdown of Top 10 Holdings



- AL RAJHI BANK 19.01%
- SAUDI BASIC INDUSTRIES CORP 14.47%
- BANK ALBILAD 6.31%
- SAUDI TELECOM 5.85%
- ALINMA BANK 5.35%
- BANK ALJAZIRA 4.94%
- YANBU NATIONAL PETROCHEMICAL COMPANY 4.39%
- SAUDI ARABIAN MINING COMPANY 4.18%
- SAHARA PETROCHEMICAL CO. 4.02%
- SAUDI PUBLIC TRANSPORT CO. 3.55%

## Sectoral Allocation



- FINANCIALS 38.16%
- MATERIALS 36.40%
- CONSUMER STAPLES 6.23%
- INDUSTRIALS 5.89%
- TELECOMMUNICATION SERVICES 5.85%
- ENERGY 2.93%
- CASH 2.69%
- CONSUMER DISCRETIONARY 1.85%