AlAhli GCC Trading Equity Fund

Fact Sheet | Ending April 30, 2021

Approved Shariah Board

الأهلي كابيتال NCB Capital

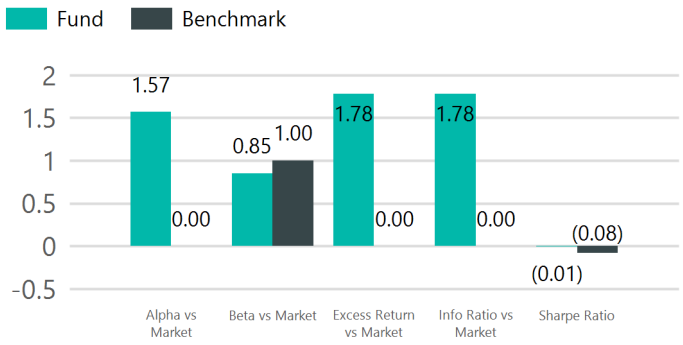
FUND OBJECTIVE

To achieve Long term capital growth through investing in listed companies in the GCC markets and in line with the Shariah guidelines.

FUND FACTS

Currency	Saudi Riyal
Minimum Investment	5000 SAR
Inception	Oct, 2005
Management Fees**	1.85% + Other Exp
Fund Assets	SAR 308.71 Million
Benchmark	S&P GCC Composite Shariah (TR)
Subscription/ Redemption Notice	Before or at 10 am on each Dealing Day Before or at 10 am on each Dealing Day
Valuation Days	Every Saudi Business day
Redemption Payment Day	Within 5 Business Days after the Valuation Day
Risk Level	High Risk

MULTI STATISTIC



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.

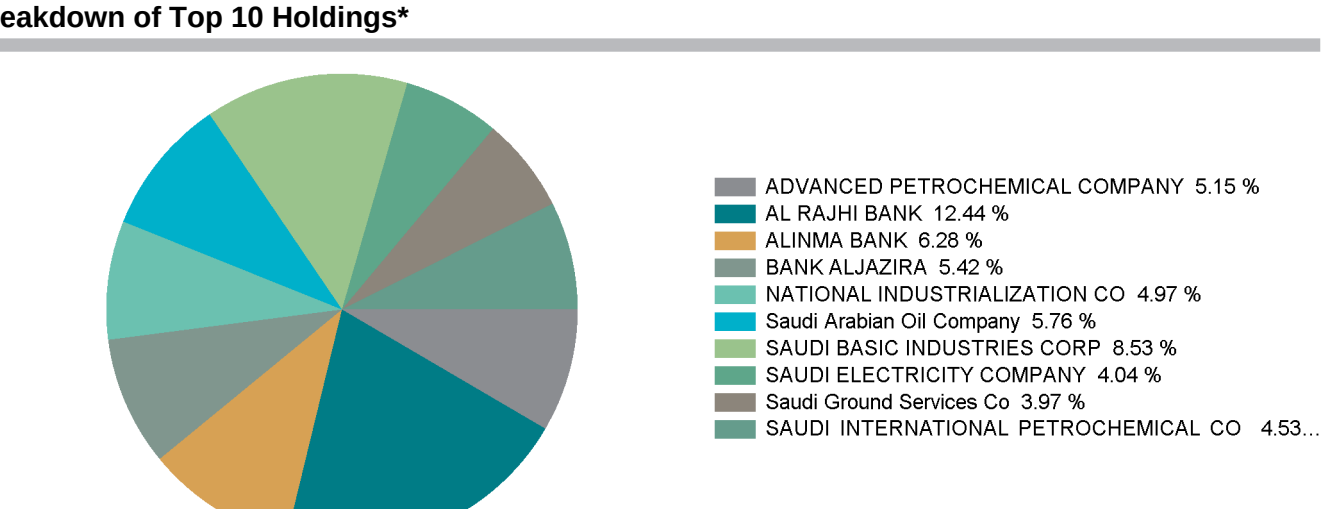
PERFORMANCE

not annualized if less than one year

Short Term		1 Months	3 Months	6 Months	9 Months
Fund		6.20%	17.20%	23.45%	29.24%
Benchmark		4.68%	18.82%	32.57%	40.84%
Calendar Returns	**YTD**	**2020**	**2019**	**2018**	**Since Inception**
Fund	17.20%	2.45%	16.01%	6.25%	1.55%
Benchmark	20.48%	9.00%	10.29%	10.59%	-0.23%

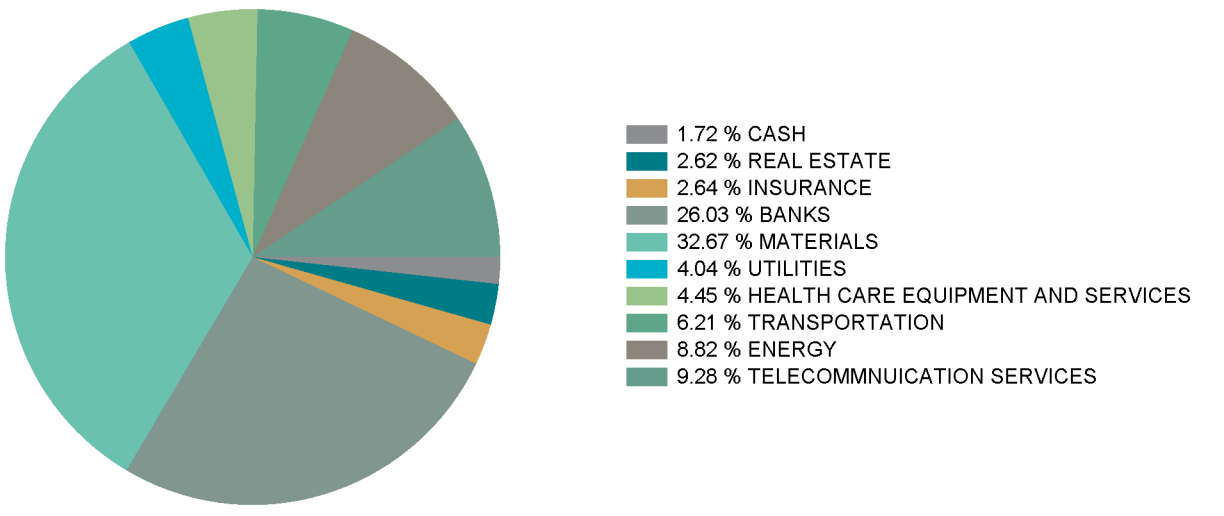
	1 Year		3 Years		5 Years		10 Years	
	Fund	**Benchmark**	**Fund**	**Benchmark**	**Fund**	**Benchmark**	**Fund**	**Benchmark**
Sharpe Ratio	3.24	4.39	0.62	0.67	0.43	0.70	0.33	0.40
Annualized Return	35.41%	50.49%	10.67%	12.65%	7.60%	11.92%	5.96%	7.39%
Cumulative Return	35.41%	50.49%	35.56%	42.94%	44.22%	75.63%	78.37%	104.04%
Standard Deviation	10.85%	11.43%	14.50%	16.58%	14.14%	14.90%	15.33%	16.09%

FUND PERFORMANCE



STATISTICAL ANALYSIS

Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-3.78 %	0.26 %	-2.64 %	-0.72 %
Beta	0.83	0.82	0.89	0.91
R-Squared	76.79 %	88.49 %	87.15 %	91.60 %
Information Ratio	-2.71	-0.34	-0.81	-0.31
Tracking Error	5.57 %	5.73 %	5.35 %	4.66 %
Excess Return	-15.09 %	-1.97 %	-4.32 %	-1.43 %
Batting Average	41.67 %	52.78 %	43.33 %	50.00 %

Breakdown of Top 10 Holdings*

Sectoral Allocation*