

# AlAhli Multi-Asset Growth Fund

Fact Sheet | Ending September 30, 2018



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 66.5 Million
<b>Benchmark</b>	75% MSCI ACWI Islamic M-Sr & 25% 1mth SAIBOR
<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>	1.11%
<b>Dealing Cost</b>	0.00%
	686
<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.

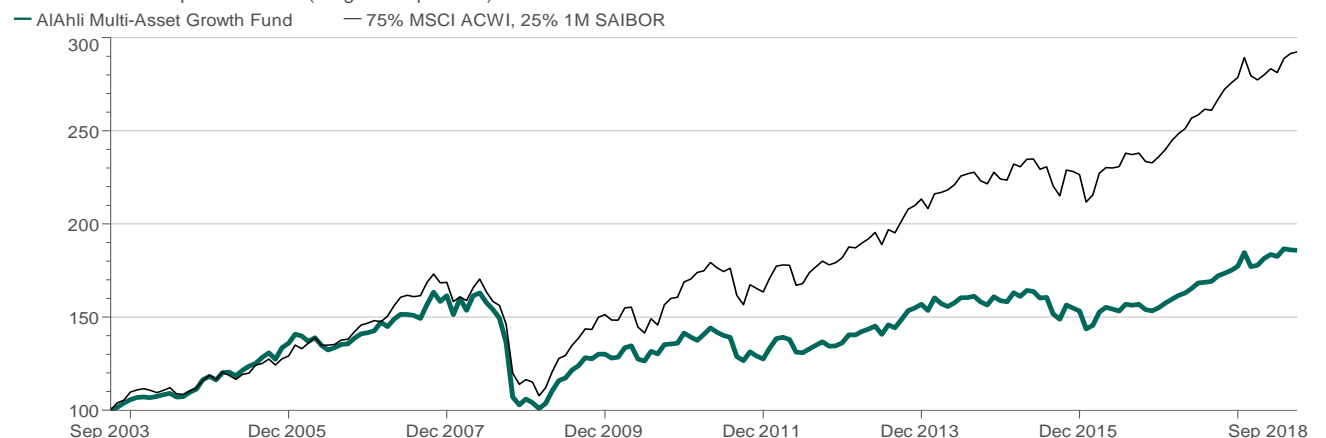
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
<b>Fund</b>	-0.10%	1.82%	4.52%	4.84%				
Benchmark	0.31%	3.94%	5.43%	4.93%				
Calendar Returns	YTD	2017	2016	2015	Since Inception			
<b>Fund</b>	4.84%	14.38%	1.15%	-3.47%	4.22%			
Benchmark	4.93%	18.04%	4.23%	1.06%	7.41%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	7.96%	9.53%	7.69%	10.77%	4.55%	7.71%	3.14%	7.17%
Cumulative Return	7.96%	9.53%	24.88%	35.91%	24.94%	44.95%	36.22%	99.93%
Standard Deviation	6.85%	6.38%	7.32%	7.71%	7.50%	7.57%	10.99%	11.55%
Sharpe Ratio	0.86	1.17	0.88	1.23	0.49	0.9	0.22	0.56

## FUND PERFORMANCE

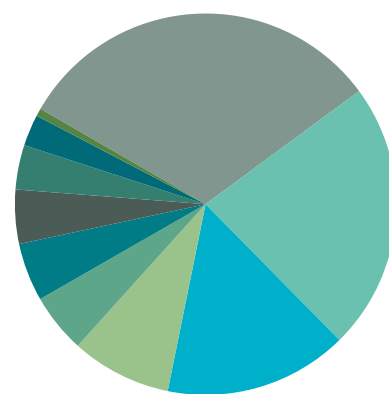
Manager Performance  
October 2003 - September 2018 (Single Computation)



## STATISTICAL ANALYSIS

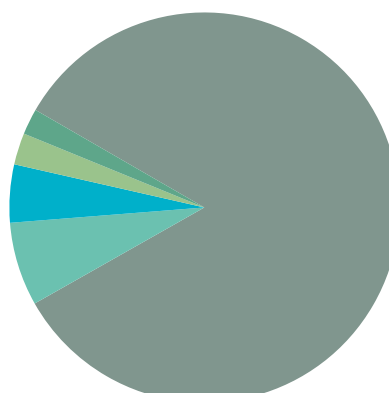
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-1.30%	-1.92%	-2.56%	-3.13%
Beta	0.99	0.91	0.95	0.91
R-Squared	84.57%	92.16%	91.69%	90.56%
Information Ratio	-0.58	-1.43	-1.44	-1.14
Tracking Error	2.69%	2.16%	2.20%	3.55%
Excess Return	-1.56%	-3.08%	-3.15%	-4.03%
Batting Average	50.00%	30.56%	36.67%	33.33%

## Breakdown of Top 10 Holdings



- ALAHLI NORTH AMERICA INDEX FUND 30.20%
- ALAHLI SAUDI TRADING EQUITY FUND 21.74%
- ALAHLI EUROPE INDEX FUND 14.89%
- ALAHLI EMERGING MARKETS INDEX FUND 8.13%
- SOURCE PHYSICAL GOLD P-ETC 4.81%
- ALAHLI FREE STYLE EQUITY FUND 4.72%
- ALAHLI INTERNATIONAL TRADE FUND 4.39%
- ALAHLI ASIA PACIFIC INDEX FUND 3.61%
- ALAHLI MULTI- ASSET INCOME PLUS FUND 2.55%
- ALAHLI REIT FUND 1.63%

## Asset Class Allocation



- EQUITY FUND OF FUNDS 83.47%
- MURABAHA AND TIME DEPOSITS 6.94%
- OTHER INVESTMENTS 4.81%
- REAL ESTATE INVESTMENT TRUST 2.63%
- CASH 2.15%