

AlAhli Multi-Asset Conservative Fund

Fact Sheet | Ending September 30, 2018



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

To achieve capital growth over the medium to long term, with a focus as much as possible to protect the capital by investing in a diversified portfolio of asset classes.

FUND FACTS

Currency	US Dollar
Minimum Investment	2000 USD
Inception	Oct-2003
Management Fees**	1.00% + Other Exp
Fund Assets	USD 168.54 Million
Benchmark	25% MSCI ACWI Islamic M-Sr & 75% 1mth SAIBOR Before or at 11 noon on the day prior to the Valuation Day
Subscription/	Before or at 11 noon on the day prior to the Valuation Day
Redemption Notice	Before or at 11 noon on the day prior to the Valuation Day
Valuation Days	Every Saudi Business day
Redemption Payment Day	4th Business Day after the Valuation Day
Risk Level	Low - Medium Risk

Expense Ratio	0.77%
Dealing Cost	0.00%
	486
Fund Manager	0.00%
Investments in the Fund	0
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%
ECL NAV	1.45

INFORMATION

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.

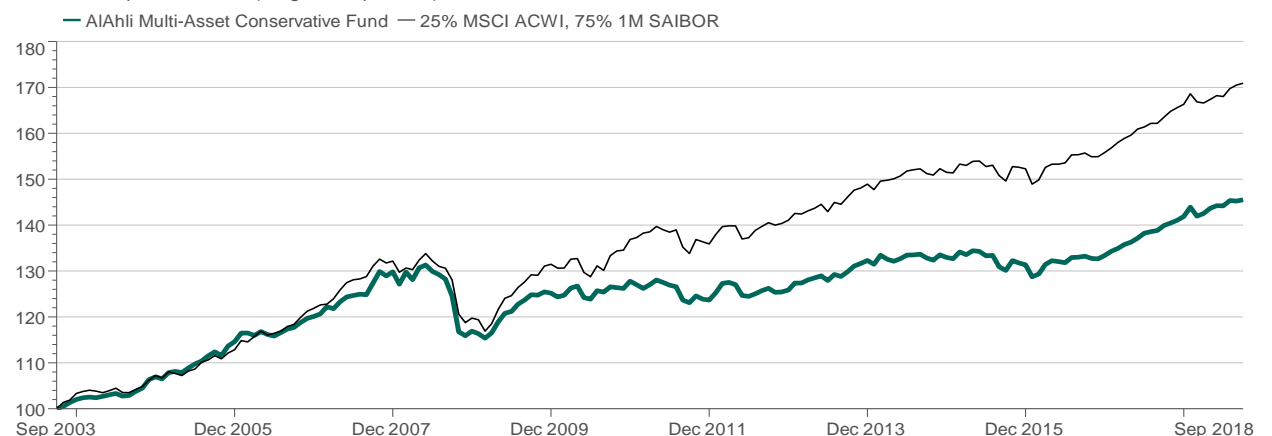
PERFORMANCE

not annualized if less than one year

Short Term	1 Month		3 Months		6 Months		9 Months		
Fund	0.19%		0.93%		2.10%		2.56%		
Benchmark	0.25%		1.73%		2.60%		2.76%		
Calendar Returns	YTD	2017	2016	2015	Since Inception				
Fund	2.56%	6.37%	1.55%	-1.21%	2.53%				
Benchmark	2.76%	6.77%	2.33%	0.51%	3.64%				
		1 Year		3 Years		5 Years		10 Years	
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return		4.00%	4.51%	3.79%	4.54%	2.30%	3.18%	1.57%	2.93%
Cumulative Return		4.00%	4.51%	11.82%	14.24%	12.06%	16.96%	16.82%	33.48%
Standard Deviation		2.32%	2.13%	2.42%	2.56%	2.52%	2.54%	3.45%	3.81%
Sharpe Ratio		0.84	1.16	1.05	1.28	0.57	0.92	0.25	0.59

FUND PERFORMANCE

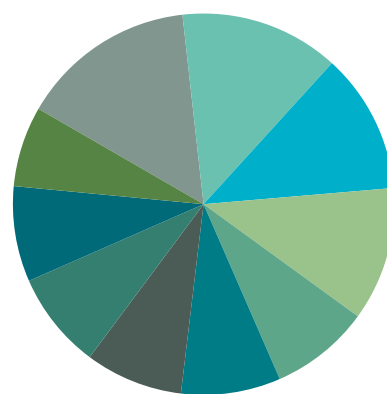
Manager Performance
October 2003 - September 2018 (Single Computation)



STATISTICAL ANALYSIS

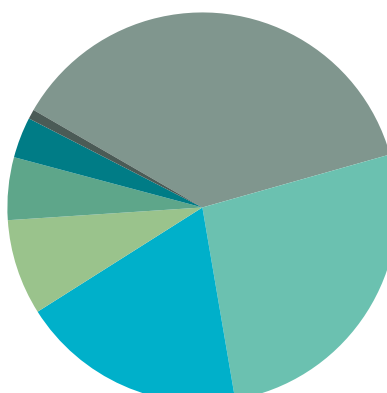
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-0.37%	-0.22%	-0.67%	-0.89%
Beta	0.97	0.89	0.94	0.85
R-Squared	79.09%	88.90%	89.57%	87.81%
Information Ratio	-0.49	-0.87	-1.06	-1.02
Tracking Error	1.06%	0.85%	0.83%	1.34%
Excess Return	-0.52%	-0.74%	-0.88%	-1.36%
Batting Average	41.67%	36.11%	38.33%	35.83%

Breakdown of Top 10 Holdings



- ALAHLI NORTH AMERICA INDEX FUND 8.77%
- ALAHLI MULTI- ASSET INCOME PLUS FUND 7.96%
- ALAHLI DIVERSIFIED SAUDI RIYAL FUND 7.00%
- ALAHLI SAUDI TRADING EQUITY FUND 6.69%
- BANK AL JAZIRA SUKUK - 5 YRS 4.98%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 4.97%
- ALAHLI EUROPE INDEX FUND 4.88%
- BANK JULIUS BAER 5.8 08/06/2021 4.85%
- ALBILAD BANK SUKUK 4.77%
- TAWREEQ SCF INVESTMENT 4.02%

Asset Class Allocation



- BONDS SUKUK AND FRN 37.28%
- EQUITY FUND OF FUNDS 26.69%
- MURABAHA AND TIME DEPOSITS 18.71%
- OTHER INVESTMENTS 7.94%
- CASH 5.19%
- REAL ESTATE INVESTMENT TRUST 3.39%
- EQUITY .79%