

Alahli Multi Asset Income Plus Fund

Fact Sheet | Ending September 30, 2018



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

Achieving medium to long term capital growth and generate higher return than that achievable from money markets and fixed income transactions through investing in a variety of securities and financial instruments of money markets and fixed income instruments and other investments

FUND FACTS

Currency	Saudi Riyal
Minimum Investment	5000 SAR
Inception	Jun-2016
Management Fees**	1.00% + Other Exp
Fund Assets	SAR 359.41 Million
Benchmark	SAIBOR 3 months & 0.75%
Subscription/	Before or at 12 noon on the day prior to the targeted Valuation
Redemption Notice	Before or at 12 noon on the day prior to the targeted Valuation
Valuation Days	Every Saudi Business day
Redemption Payment Day	Within 4 Business Days after the Valuation Day
Risk Level	Low - Medium Risk

Expense Ratio	0.78%
Dealing Cost	0.00%
	0
Fund Manager	0.00%
Investments in the Fund	0
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%
ECL NAV	1.04

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.

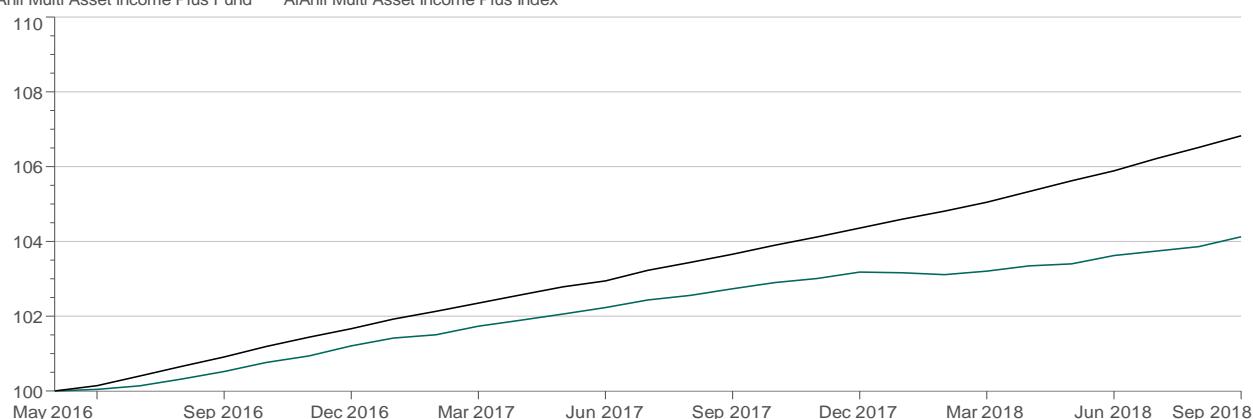
PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months	
Fund	0.25%	0.48%	0.89%	0.92%	
Benchmark	0.29%	0.88%	1.69%	2.37%	
Calendar Returns	YTD	2017	2016	2015	Since Inception
Fund	0.92%	1.95%			1.75%
Benchmark	2.37%	2.65%			2.87%
	1 Year	3 Years	5 Years	10 Years	
	Fund Benchmark	Fund Benchmark	Fund Benchmark	Fund Benchmark	
Annualized Return	1.35%	3.06%			
Cumulative Return	1.35%	3.06%			
Standard Deviation	0.30%	0.12%			
Sharpe Ratio	-1.01	12.05			

FUND PERFORMANCE

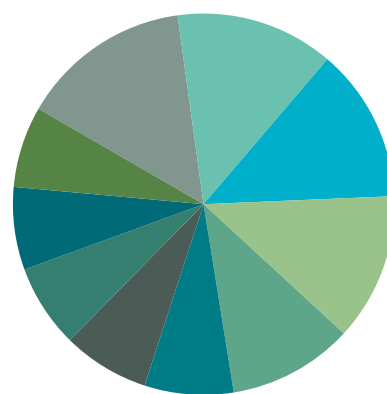
Manager Performance
June 2016 - September 2018 (Single Computation)
— AIAhli Multi Asset Income Plus Fund — AIAhli Multi Asset Income Plus Index



STATISTICAL ANALYSIS

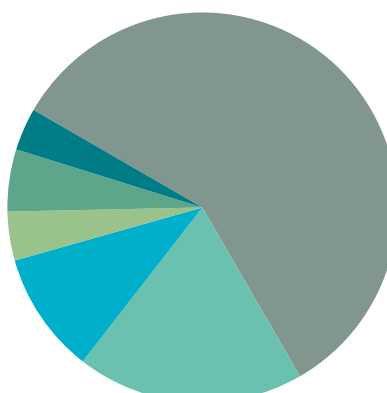
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-2.13%			
Beta	1.16			
R-Squared	19.85%			
Information Ratio	-6.28			
Tracking Error	0.27%			
Excess Return	-1.70%			
Batting Average	0.00%			

Breakdown of Top 10 Holdings



- ASHMORE GCC DIVERSIFIED FUND 9.89%
- ALAHLI DIVERSIFIED SAUDI RIYAL FUND 9.17%
- ALAHLI SAUDI RIYALS TRADE FUND 8.93%
- KSA SUKUK LTD 3.628 20/04/2027 8.55%
- BANK JULIUS BAER 5.8 08/06/2021 7.25%
- GUIDANCE ATEL GCC LEASING (OEIC) LTD 5.15%
- MAADEN PHOSPHATE COMPANY SUKUK 02/25 5.03%
- TF VARLIK KIRALAMA 5.375 04/19 SUKUK 4.82%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 4.79%
- FAB SUKUK CO LTD 3.625 05/03/2023 4.70%

Sectoral Allocation



- BONDS SUKUK AND FRN 58.32%
- MURABAHA AND TIME DEPOSITS 18.86%
- EQUITY FUND OF FUNDS 10.10%
- CASH 4.05%
- OTHER INVESTMENTS 5.15%
- REAL ESTATE INVESTMENT TRUST 3.52%