

# AlAhli GCC Trading Equity Fund

Fact Sheet | Ending September 30, 2018



الأهلي كابيتال  
NCB Capital



## FUND OBJECTIVES

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

## FUND FACTS

<b>Currency</b>	Saudi Riyal
<b>Minimum Investment</b>	5000 SAR
<b>Inception</b>	Oct-2005
<b>Management Fees**</b>	1.85% + Other Exp
<b>Fund Assets</b>	SAR 235.9 Million
<b>Benchmark</b>	S&P GCC Composite Shariah (TR)
<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>	1.41%
<b>Dealing Cost</b>	0.01%
	34,936
<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.

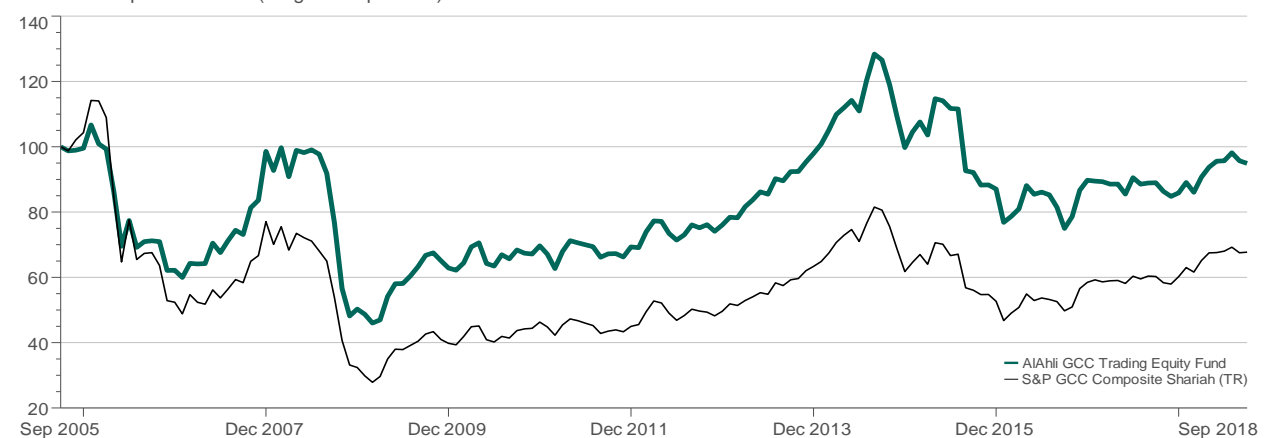
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
<b>Fund</b>	-0.81%	-0.81%	4.66%	10.54%				
Benchmark	0.27%	-0.45%	3.95%	12.46%				
Calendar Returns	YTD	2017	2016	2015	Since Inception			
<b>Fund</b>	10.54%	-4.31%	3.11%	-12.76%	-0.40%			
Benchmark	12.46%	3.00%	11.01%	-14.73%	-2.95%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	6.68%	12.35%	0.99%	6.50%	0.54%	2.71%	2.15%	2.32%
Cumulative Return	6.68%	12.35%	3.01%	20.79%	2.75%	14.30%	23.75%	25.80%
Standard Deviation	10.03%	10.19%	14.73%	13.78%	17.26%	16.97%	18.67%	19.38%
Sharpe Ratio	0.46	1.01	-0.02	0.38	-0.02	0.11	0.08	0.08

## FUND PERFORMANCE

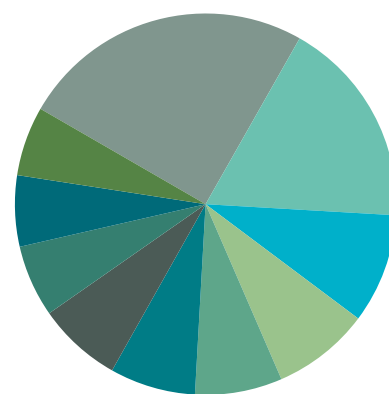
Manager Performance  
October 2005 - September 2018 (Single Computation)



## STATISTICAL ANALYSIS

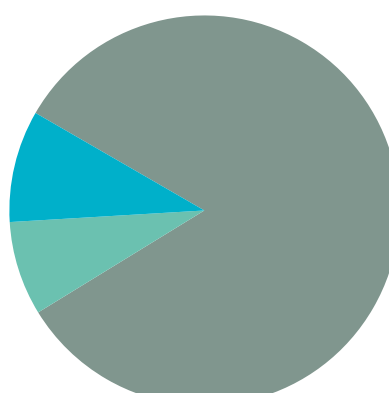
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-4.08%	-5.15%	-1.99%	0.02%
Beta	0.91	1.01	0.98	0.93
R-Squared	85.92%	89.71%	93.55%	92.73%
Information Ratio	-1.47	-1.16	-0.49	-0.03
Tracking Error	3.87%	4.73%	4.39%	5.23%
Excess Return	-5.67%	-5.51%	-2.16%	-0.17%
Batting Average	25.00%	30.56%	43.33%	50.00%

## Breakdown of Top 10 Holdings



- AL RAJHI BANK 16.63%
- SAUDI BASIC INDUSTRIES CORP 11.84%
- BANK ALJAZIRA 6.22%
- ALUJAIN CORPORATION 5.52%
- BANK ALBILAD 4.95%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 4.86%
- ALINMA BANK 4.78%
- SAUDI PUBLIC TRANSPORT CO. 4.08%
- SAUDI TELECOM 4.03%
- SAUDI AIRLINES CATERING COMPANY 3.94%

## Country Exposure



- KSA 82.91%
- UAE 7.81%
- KUWAIT 9.28%