

# AlAHLi Diversified Saudi Riyal Fund

Fact Sheet | Ending September 30, 2018



الأهلي كابيتال  
NCB Capital



## FUND OBJECTIVES

To provide liquidity and enhanced capital appreciation.

## FUND FACTS

|                                   |   |
|-----------------------------------|---|
| <b>Currency</b>                   | Saudi Riyal   |
| <b>Minimum Investment</b>         | 5000 SAR  |
| <b>Inception</b>                  | Oct-2003  |
| <b>Management Fees**</b>          | 0.75% + Other Exp   |
| <b>Fund Assets</b>                | SAR 9031.19 Million   |
| <b>Benchmark</b>                  | 80% 30d Rolling Avg 1M SAR Interbank (SAIBID)+<br>20% 5Yr SAR Bid Sawp rate |
| <b>Subscription/</b>              | Before or at 12 noon on Every<br>Saudi Business Day                         |
| <b>Redemption Notice</b>          | Before or at 12 noon on the day<br>prior to targeted Redemption Day         |
| <b>Valuation Days</b>             | Every Saudi Business day  |
| <b>Redemption<br/>Payment Day</b> | 3rd Business Day after<br>the Valuation Day                                 |
| <b>Risk Level</b>                 | Low - Medium Risk   |

## MULTIPLE STATISTICS

|                                   |             |
|-----------------------------------|-------------|
| <b>Expense Ratio</b>              | 0.60%       |
| <b>Dealing Cost</b>               | 0.00%       |
|                                   | 0           |
| <b>Fund Manager</b>               | 3.48%       |
| <b>Investments in the Fund</b>    | 298,188,811 |
| <b>Profit Distribution Ratio</b>  | 0.00%       |
| <b>Profit Distribution Amount</b> | 0           |
| <b>Borrowing Ratio</b>            | 0.00%       |
| <b>ECL NAV</b>                    | 1.32        |

## INFORMATION

[www.ncbc.com](http://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

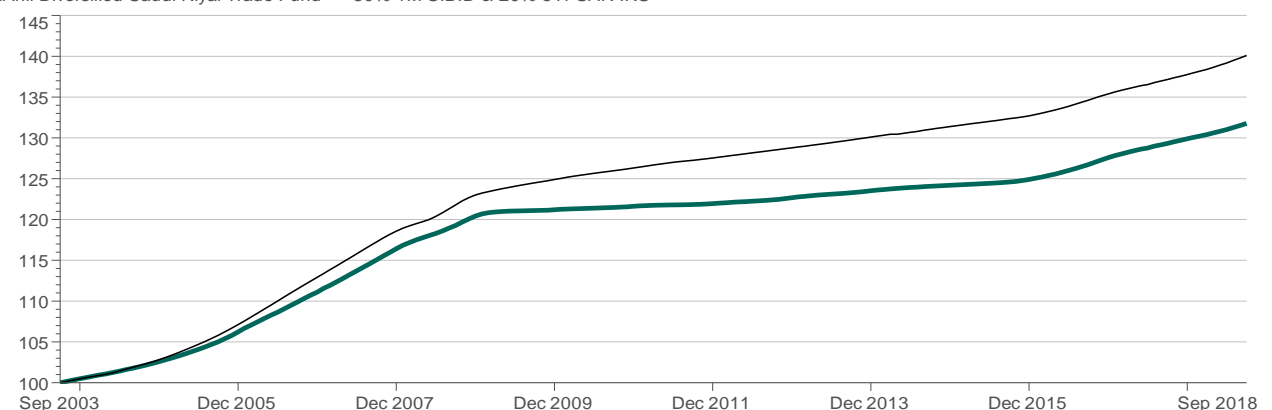
not annualized if less than one year

| Short Term                |       | 1 Month | 3 Months  | 6 Months | 9 Months        |         |           |          |           |
|---------------------------|-------|---------|-----------|----------|-----------------|---------|-----------|----------|-----------|
| <b>Fund</b>               |       | 0.20%   | 0.57%     | 1.05%    | 1.45%           |         |           |          |           |
| <b>Benchmark</b>          |       | 0.23%   | 0.67%     | 1.23%    | 1.70%           |         |           |          |           |
| Calendar Returns          | YTD   | 2017    | 2016      | 2015     | Since Inception |         |           |          |           |
| <b>Fund</b>               | 1.45% | 1.82%   | 2.13%     | 0.58%    | 1.86%           |         |           |          |           |
| <b>Benchmark</b>          | 1.70% | 1.76%   | 2.02%     | 1.00%    | 2.27%           |         |           |          |           |
|                           |       | 1 Year  |           | 3 Years  |                 | 5 Years |           | 10 Years |           |
|                           |       | Fund    | Benchmark | Fund     | Benchmark       | Fund    | Benchmark | Fund     | Benchmark |
| <b>Annualized Return</b>  |       | 1.89%   | 2.15%     | 1.89%    | 1.92%           | 1.34%   | 1.55%     | 1.00%    | 1.41%     |
| <b>Cumulative Return</b>  |       | 1.89%   | 2.15%     | 5.77%    | 5.86%           | 6.89%   | 7.98%     | 10.48%   | 15.05%    |
| <b>Standard Deviation</b> |       | 0.08%   | 0.11%     | 0.13%    | 0.13%           | 0.22%   | 0.17%     | 0.25%    | 0.19%     |
| <b>Sharpe Ratio</b>       |       | -1.81   | 1.05      | 4.88     | 5.19            | 2.23    | 4.11      | 1.23     | 3.77      |

## FUND PERFORMANCE

Manager Performance  
October 2003 - September 2018 (Single Computation)

— AlAHLi Diversified Saudi Riyal Trade Fund — 80% 1M SIBID & 20% 5Yr SAR IRS



## STATISTICAL ANALYSIS

| Versus Benchmark         | 1 Year | 3 Years | 5 Years | 10 Years |
|--------------------------|--------|---------|---------|----------|
| <b>Alpha</b>             | 0.39%  | 0.20%   | -0.47%  | -0.64%   |
| <b>Beta</b>              | 0.69   | 0.88    | 1.18    | 1.17     |
| <b>R-Squared</b>         | 88.48% | 75.11%  | 82.61%  | 80.08%   |
| <b>Information Ratio</b> | -6.04  | -0.45   | -2.16   | -3.56    |
| <b>Tracking Error</b>    | 0.04%  | 0.07%   | 0.10%   | 0.12%    |
| <b>Excess Return</b>     | -0.26% | -0.03%  | -0.21%  | -0.41%   |
| <b>Batting Average</b>   | 0.00%  | 44.44%  | 28.33%  | 16.67%   |

## Asset Class Allocation

