

AlAhli Multi-Asset Moderate Fund

Fact Sheet | Ending March 31, 2019



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

To achieve a balance between capital growth and capital preservation over the medium to long term, by investing in a diversified portfolio of asset classes

FUND FACTS

Currency	US Dollar
Minimum Investment	2000 USD
Inception	Oct-2003
Management Fees**	1.25% + Other Exp
Fund Assets	USD 112.74 Million
Benchmark	50% MSCI ACWI Islamic M-Sr & 50% 1mth SAIBOR Before or at 11 A.M on the day prior to the Valuation Day
Subscription/	Before or at 11 A.M on the day prior to the Valuation Day
Redemption Notice	Before or at 11 A.M 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	Medium Risk

Expense Ratio	0.01%
Dealing Cost	0.00%
	3,760
Fund Manager	0.00%
Investments in the Fund	0
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%

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.

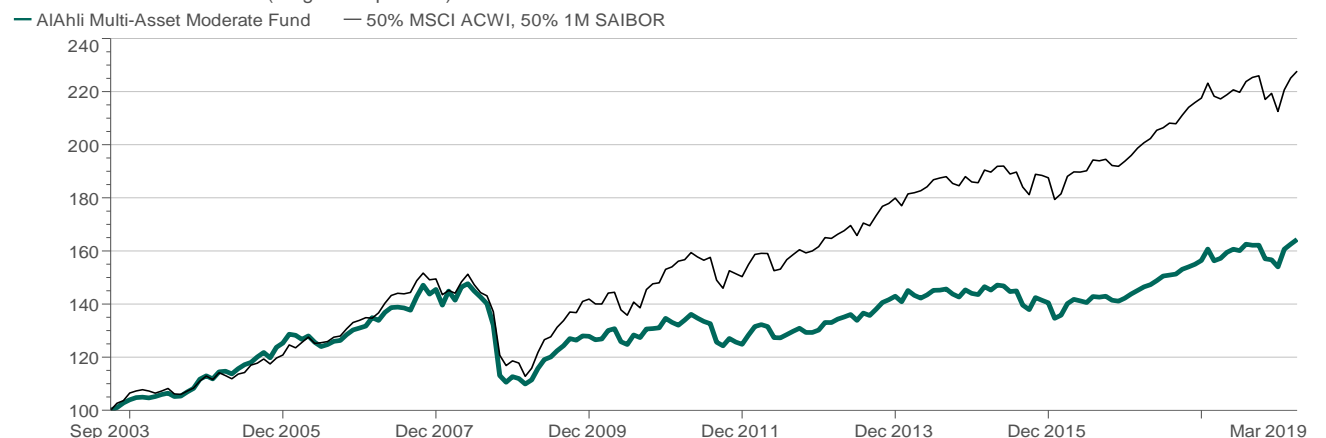
PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
Fund	1.11%	6.71%	1.34%	2.64%				
Benchmark	1.16%	7.15%	0.78%	3.64%				
Calendar Returns	YTD	2018	2017	2016	Since Inception			
Fund	6.71%	-1.54%	9.98%	1.25%	3.26%			
Benchmark	7.15%	-2.31%	12.27%	3.32%	5.45%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	4.53%	4.83%	5.45%	6.58%	2.78%	4.59%	3.96%	7.00%
Cumulative Return	4.53%	4.83%	17.26%	21.08%	14.70%	25.18%	47.50%	96.65%
Standard Deviation	6.39%	7.37%	4.63%	5.07%	5.33%	5.70%	5.68%	6.60%
Sharpe Ratio	0.31	0.31	0.83	0.98	0.31	0.61	0.57	0.95

FUND PERFORMANCE

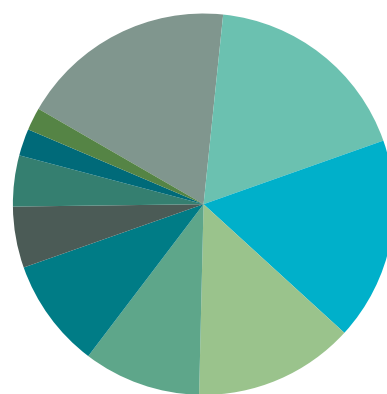
Manager Performance
October 2003 - March 2019 (Single Computation)



STATISTICAL ANALYSIS

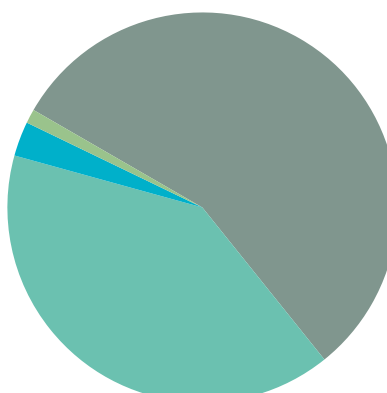
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	0.61%	-0.06%	-1.26%	-1.60%
Beta	0.81	0.84	0.89	0.81
R-Squared	86.80%	84.92%	90.88%	88.46%
Information Ratio	-0.11	-0.58	-1.05	-1.32
Tracking Error	2.72%	1.97%	1.73%	2.30%
Excess Return	-0.29%	-1.13%	-1.81%	-3.03%
Batting Average	41.67%	33.33%	35.00%	34.17%

Breakdown of Top 10 Holdings



- ALAHLI NORTH AMERICA INDEX FUND 17.44%
- ALAHLI MULTI- ASSET INCOME PLUS FUND 17.10%
- ALAHLI SAUDI TRADING EQUITY FUND 16.38%
- ALAHLI DIVERSIFIED US DOLLAR FUND 12.95%
- ALAHLI INTERNATIONAL TRADE FUND 9.49%
- ALAHLI EUROPE INDEX FUND 8.84%
- ALAHLI EMERGING MARKETS INDEX FUND 4.94%
- ALAHLI FREE STYLE EQUITY FUND 4.12%
- ALAHLI ASIA PACIFIC INDEX FUND 2.18%
- ASHMORE GCC DIVERSIFIED FUND 1.83%

Asset Class Allocation



- EQUITY FUND OF FUNDS 55.90%
- MURABAHA AND TIME DEPOSITS 40.06%
- REAL ESTATE INVESTMENT TRUST 2.87%
- CASH 1.17%