

AlAhli GCC Trading Equity Fund

Fact Sheet | Ending March 31, 2019



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

| | |
|-------------------------------|--|
| Currency | Saudi Riyal |
| Minimum Investment | 5000 SAR |
| Inception | Oct-2005 |
| Management Fees** | 1.85% + Other Exp |
| Fund Assets | SAR 248.81 Million |
| Benchmark | S&P GCC Composite Shariah (TR) |
| Subscription/ | Before or at 10 am on each Dealing Day |
| Redemption Notice | Before or at 10 am on each Dealing Day |
| Valuation Days | Every Saudi Business day |
| Redemption Payment Day | Within 5 Business Days after the Valuation Day |
| Risk Level | High Risk |

| | |
|-----------------------------------|--------|
| Expense Ratio | 0.02% |
| Dealing Cost | 0.01% |
| | 14,220 |
| 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.

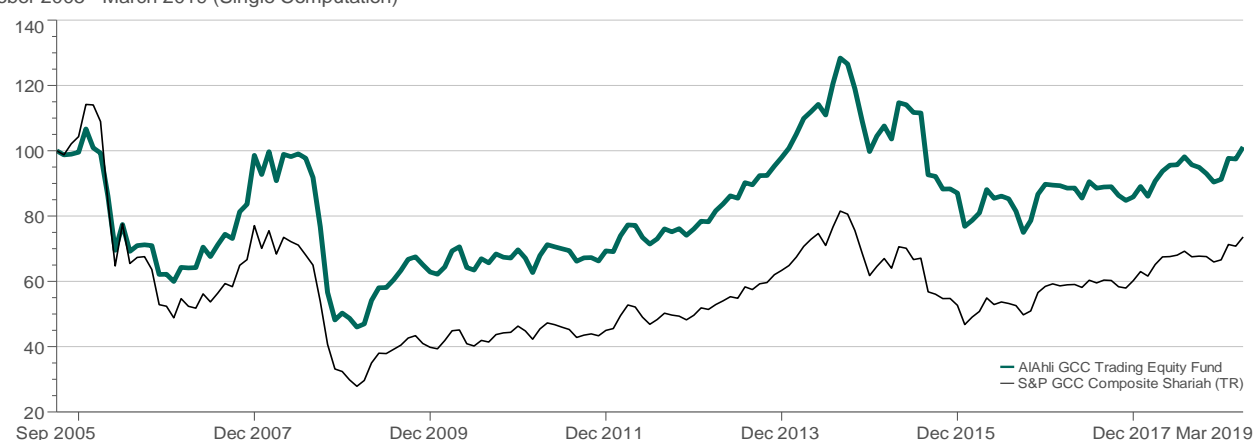
PERFORMANCE

not annualized if less than one year

| Short Term | 1 Month | 3 Months | 6 Months | 9 Months | | | | |
|--------------------|---------|-----------|----------|-----------|-----------------|-----------|---------|-----------|
| Fund | 3.78% | 10.87% | 6.57% | 5.71% | | | | |
| Benchmark | 4.00% | 10.51% | 8.67% | 8.19% | | | | |
| Calendar Returns | YTD | 2018 | 2017 | 2016 | Since Inception | | | |
| Fund | 10.87% | 6.25% | -4.31% | 3.11% | 0.09% | | | |
| Benchmark | 10.51% | 10.59% | 3.00% | 11.01% | -2.25% | | | |
| | 1 Year | 3 Years | 5 Years | 10 Years | | | | |
| | Fund | Benchmark | Fund | Benchmark | Fund | Benchmark | Fund | Benchmark |
| Annualized Return | 11.53% | 12.97% | 7.71% | 13.16% | -1.64% | 0.81% | 7.97% | 9.52% |
| Cumulative Return | 11.53% | 12.97% | 24.98% | 44.88% | -7.95% | 4.10% | 115.38% | 148.28% |
| Standard Deviation | 10.18% | 9.47% | 13.39% | 11.93% | 17.34% | 17.04% | 15.90% | 16.29% |
| Sharpe Ratio | 0.88 | 1.1 | 0.45 | 0.97 | -0.16 | -0.02 | 0.46 | 0.54 |

FUND PERFORMANCE

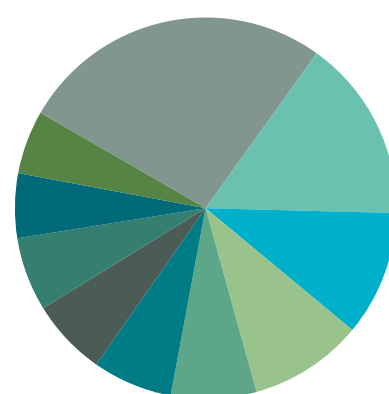
Manager Performance
October 2005 - March 2019 (Single Computation)



STATISTICAL ANALYSIS

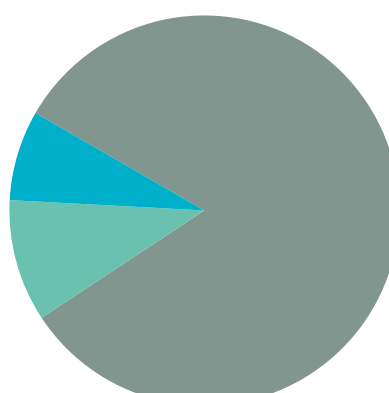
| Versus Benchmark | 1 Year | 3 Years | 5 Years | 10 Years |
|-------------------|--------|---------|---------|----------|
| Alpha | -1.50% | -5.49% | -2.34% | -0.90% |
| Beta | 1.02 | 1.06 | 0.98 | 0.94 |
| R-Squared | 90.60% | 89.95% | 93.53% | 93.55% |
| Information Ratio | -0.46 | -1.26 | -0.55 | -0.37 |
| Tracking Error | 3.13% | 4.32% | 4.42% | 4.14% |
| Excess Return | -1.43% | -5.44% | -2.45% | -1.55% |
| Batting Average | 33.33% | 33.33% | 41.67% | 48.33% |

Breakdown of Top 10 Holdings



- AL RAJHI BANK 16.64%
- SAUDI BASIC INDUSTRIES CORP 9.71%
- BANK ALBILAD 6.65%
- BANK ALJAZIRA 6.06%
- SAUDI TELECOM 4.53%
- SAUDI PUBLIC TRANSPORT CO. 4.25%
- ALINMA BANK 4.07%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 3.92%
- SAUDI ARABIAN MINING COMPANY 3.43%
- SAUDI RIYALS CASH BALANCE 3.37%

Country Exposure



- KSA 82.38%
- KUWAIT 10.13%
- UAE 7.49%