

Alahli Multi Asset Income Plus Fund

Fact Sheet | Ending March 31, 2019



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 375.27 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 | 0.01% |
| Dealing Cost | 0.00% |
| | 3,375 |
| Fund Manager | 0.00% |
| Investments in the Fund | 0 |
| Profit Distribution Ratio | 0.00% |
| Profit Distribution Amount | 0 |
| Borrowing Ratio | 0.00% |
| ECL NAV | 1.06 |

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

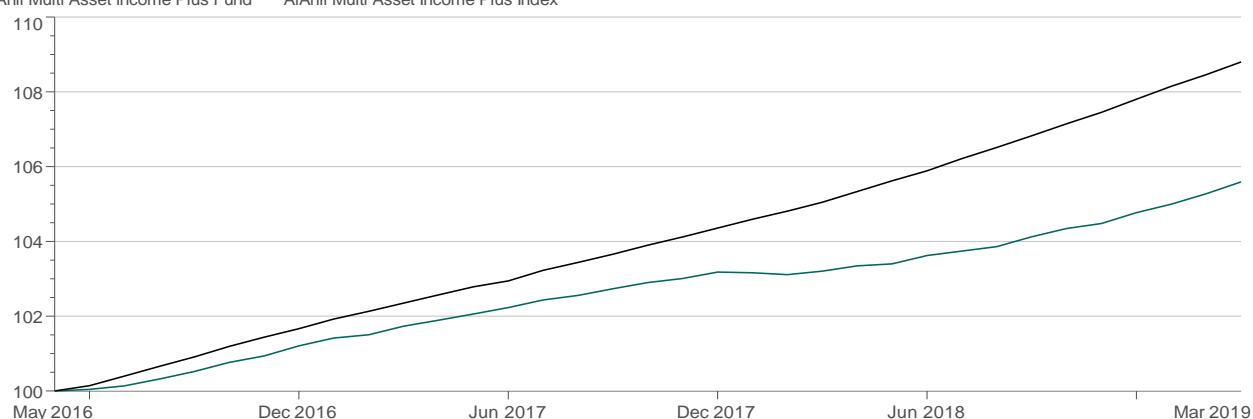
not annualized if less than one year

| Short Term | 1 Month | 3 Months | 6 Months | 9 Months | |
|--------------------|----------------|----------------|----------------|----------------|-----------------|
| Fund | 0.30% | 0.78% | 1.41% | 1.90% | |
| Benchmark | 0.31% | 0.93% | 1.85% | 2.75% | |
| Calendar Returns | YTD | 2018 | 2017 | 2016 | Since Inception |
| Fund | 0.78% | 1.54% | 1.95% | | 1.94% |
| Benchmark | 0.93% | 3.30% | 2.65% | | 3.02% |
| | 1 Year | 3 Years | 5 Years | 10 Years | |
| | Fund Benchmark | Fund Benchmark | Fund Benchmark | Fund Benchmark | |
| Annualized Return | 2.31% | 3.57% | | | |
| Cumulative Return | 2.31% | 3.57% | | | |
| Standard Deviation | 0.27% | 0.08% | | | |
| Sharpe Ratio | 0.68 | 19.11 | | | |

FUND PERFORMANCE

Manager Performance
June 2016 - March 2019 (Single Computation)

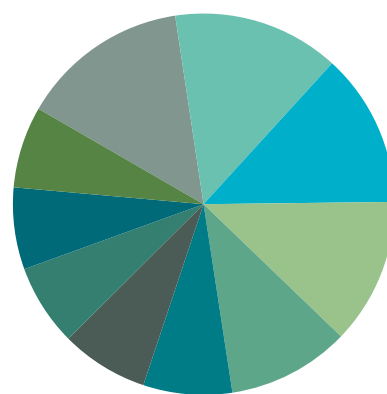
— AIAhli Multi Asset Income Plus Fund — AIAhli Multi Asset Income Plus Index



STATISTICAL ANALYSIS

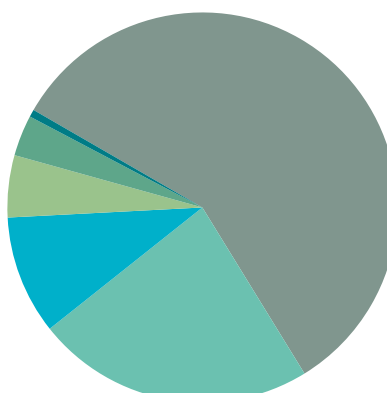
| Versus Benchmark | 1 Year | 3 Years | 5 Years | 10 Years |
|-------------------|--------|---------|---------|----------|
| Alpha | -3.51% | | | |
| Beta | 1.67 | | | |
| R-Squared | 21.10% | | | |
| Information Ratio | -5.06 | | | |
| Tracking Error | 0.25% | | | |
| Excess Return | -1.26% | | | |
| Batting Average | 0.00% | | | |

Breakdown of Top 10 Holdings



- ALAHLI DIVERSIFIED SAUDI RIYAL FUND 9.76%
- ASHMORE GCC DIVERSIFIED FUND 9.67%
- ALAHLI SAUDI RIYALS TRADE FUND 8.91%
- KSA SUKUK LTD 3.628 20/04/2027 8.46%
- BANK JULIUS BAER 5.8 08/06/2021 7.10%
- GUIDANCE ATEL GCC LEASING (OEIC) LTD 5.15%
- MAADEN PHOSPHATE COMPANY SUKUK 02/25 5.07%
- TF VARLIK KIRALAMA 5.375 04/19 SUKUK 4.74%
- FAB SUKUK CO LTD 3.625 05/03/2023 4.74%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 4.73%

Sectoral Allocation



- BONDS SUKUK AND FRN 57.89%
- MURABAHA AND TIME DEPOSITS 23.09%
- EQUITY FUND OF FUNDS 9.86%
- OTHER INVESTMENTS 5.15%
- REAL ESTATE INVESTMENT TRUST 3.40%
- CASH .61%