

# AlAhli Multi-Asset Conservative Fund

Fact Sheet | Ending June 30, 2021



الأهلي كابيتال  
NCB Capital



## FUND OBJECTIVES

Achieve capital growth over the medium to long term, with a focus as much as possible to preserve the capital by investing in a diversified portfolio of asset classes

## FUND FACTS

<b>Currency</b>	US Dollar
<b>Minimum Investment</b>	2000 USD
<b>Inception</b>	Oct-2003
<b>Management Fees**</b>	1.00% + Other Exp
<b>Fund Type</b>	Open Ended
<b>Fund Assets</b>	USD 178.84 Million
<b>Benchmark</b>	25% MSCI ACWI Islamic M-Sr & 75% 1mth SAIBOR
<b>Subscription/</b>	Before or at 11 noon on the day prior to the Valuation Day
<b>Redemption Notice</b>	Before or at 11 noon on the day prior to the Valuation Day
<b>Valuation Days</b>	Every Saudi Business day
<b>Redemption Payment Day</b>	4th Business Day after the Valuation Day
<b>Risk Level</b>	Low - Medium Risk
<b>Unit Price Upon Offering</b>	1

## MULTIPLE STATISTICS

<b>Total Number of Units</b>	106,577,336.82
<b>Expense Ratio</b>	1.14%
<b>Dealing Cost</b>	0.00%
	3,554
<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%
<b>Number of Distributions</b>	0.00
<b>Fund Sub-manager</b>	0
<b>Price at The End of The Quarter</b>	1.68
<b>Fund Owner Ship</b>	100%

## INFORMATION

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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.

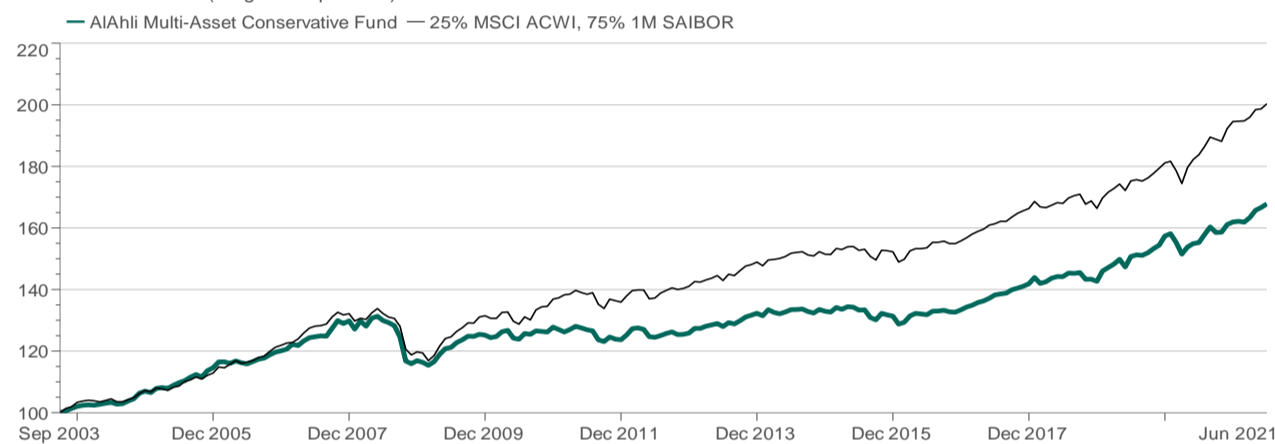
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month		3 Months		6 Months		9 Months		
<b>Fund</b>	0.70%		2.71%		3.62%		5.86%		
<b>Benchmark</b>	0.82%		2.22%		2.97%		6.09%		
Calendar Returns	YTD	2020	2019	2018	Since Inception				
<b>Fund</b>	3.62%	2.89%	10.33%	0.54%	2.96%				
<b>Benchmark</b>	2.97%	7.40%	8.89%	0.01%	3.99%				
		3 Months		1 Year		3 Years		5 Years	
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
<b>Annualized Return</b>		2.71%	2.22%	8.09%	9.00%	5.19%	6.04%	4.95%	5.46%
<b>Cumulative Return</b>		2.71%	2.22%	8.09%	9.00%	16.39%	19.24%	27.31%	30.46%
<b>Standard Deviation</b>		0.82%	0.98%	2.94%	2.89%	3.85%	3.99%	3.18%	3.28%
<b>Sharpe Ratio</b>		3.25	2.23	2.69	3.04	0.97	1.15	1.11	1.23

## FUND PERFORMANCE

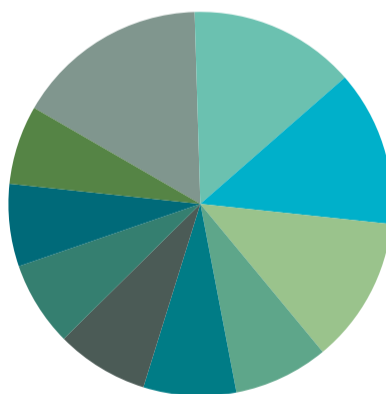
Manager Performance  
October 2003 - June 2021 (Single Computation)



## STATISTICAL ANALYSIS

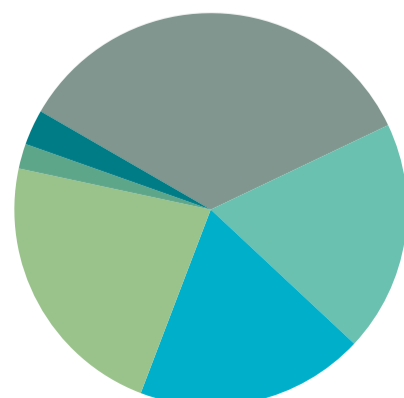
Versus Benchmark	3 Months	1 Year	3 Years	5 Years
<b>Alpha</b>	1.08%	0.17%	-0.06%	0.18%
<b>Beta</b>	0.73	0.88	0.87	0.88
<b>R-Squared</b>	75.91%	75.84%	82.10%	81.74%
<b>Information Ratio</b>	1.03	-0.61	-0.5	-0.36
<b>Tracking Error</b>	0.48%	1.48%	1.70%	1.42%
<b>Batting Average</b>	66.67%	50.00%	50.00%	48.33%

## Breakdown of Top 10 Holdings\*



- AlAhli Diversified Saudi Riyal Fund 10.19%
- Alahli Multi- Asset Income Plus Fund 8.84%
- AlAhli North America Index Fund 8.25%
- iShares MSCI USA ISLAMIC 7.76%
- D/O USD - Arab National Bank 5.03%
- D/O SAR-Riyadh Bank, Riyadh 4.92%
- THERA AGRICULTURE SP 18/12/2024 4.91%
- ALBIAB Float 04/15/31 4.49%
- AlAhli Europe Index Fund 4.37%
- Tawreeq Global Sukuk 4.19%

## Asset Class Allocation\*



- MURABAHA AND TIME DEPOSITS 34.60%
- EQUITY FUND OF FUNDS 19.03%
- OTHER INVESTMENTS 18.84%
- BONDS SUKUK AND FRN 22.56%
- CASH 2.05%
- Real Estate Investment Trust 2.92%

Note: Last valuation date of the Fund may be different from the date of this report.