

# AlAhli Saudi Small and Mid-Cap Equity Fund

Fact Sheet | Ending March 31, 2020



## FUND OBJECTIVES

To generate long-term capital growth through investments, primarily in Saudi Small and Mid-Cap companies listed on the Saudi stock market.

## FUND FACTS

Currency	Saudi Riyal
Minimum Investment	5000 SAR
Inception	Aug-2008
Management Fees**	1.85% + Other Exp
Fund Assets	SAR 70.56 Million
Benchmark	S&P Saudi Arabia Mid-Small 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	2.10%
Dealing Cost	0.01%
	10,187
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](http://www.ncbc.com) 92 0000 232

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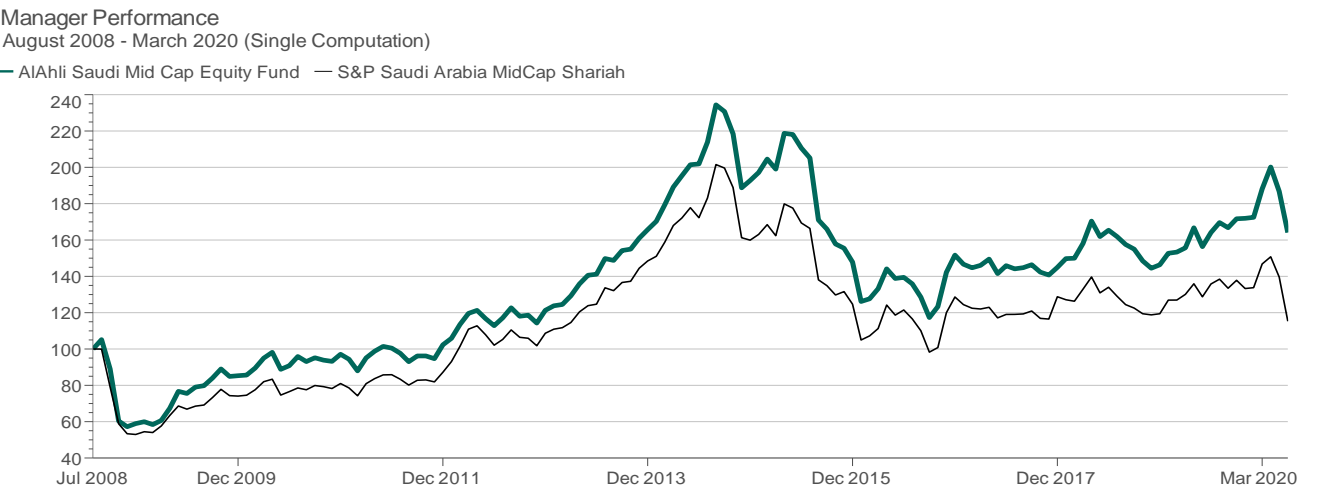
\*The top 10 holdings and the allocations are shown as of the begening of the quarter.  
\*\* The management fee is subject to discounts based on the fund manager's discretion. For more information about the management fee, please refer to the fund's financial statement.

## PERFORMANCE

not annualized if less than one year

Short Term		1 Month		3 Months		6 Months		9 Months	
Fund		-12.15%		-12.77%		-4.44%		-0.03%	
Benchmark		-17.42%		-21.46%		-16.35%		-15.11%	
Calendar Returns	YTD	2019		2018		2017		Since Inception	
Fund	-12.77%	28.52%		0.96%		-4.42%		4.34%	
Benchmark	-21.46%	22.92%		-7.26%		0.10%		1.23%	
		1 Year		3 Years		5 Years		10 Years	
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return		5.38%	-11.38%	3.95%	-1.88%	-3.79%	-6.62%	5.62%	3.46%
Cumulative Return		5.38%	-11.38%	12.34%	-5.52%	-17.56%	-28.99%	72.74%	40.58%
Standard Deviation		22.11%	24.93%	15.54%	17.64%	19.70%	22.14%	17.71%	19.53%
Sharpe Ratio		0.15	-0.54	0.12	-0.22	-0.27	-0.37	0.27	0.13

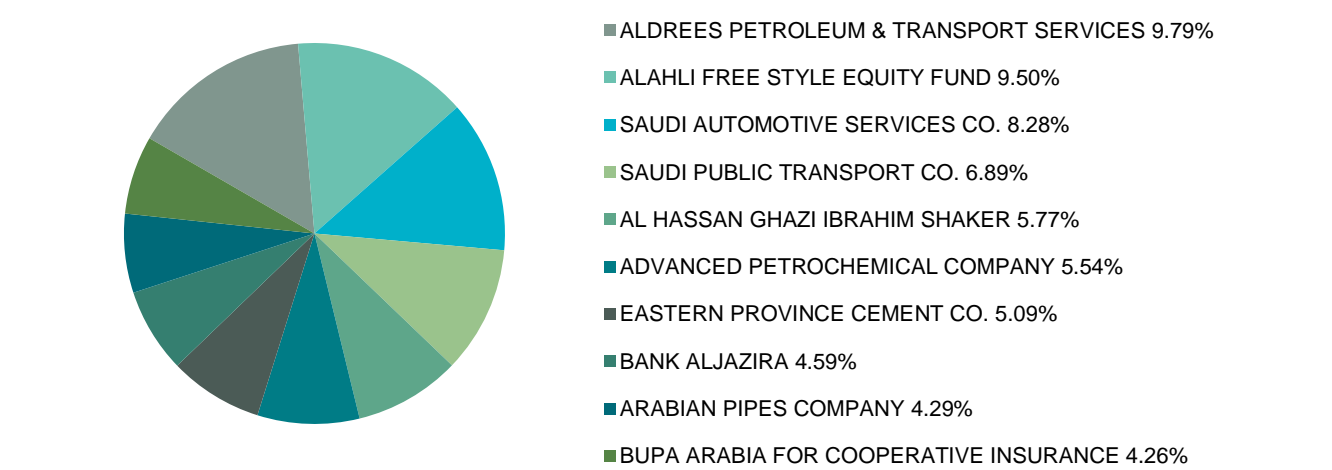
## FUND PERFORMANCE



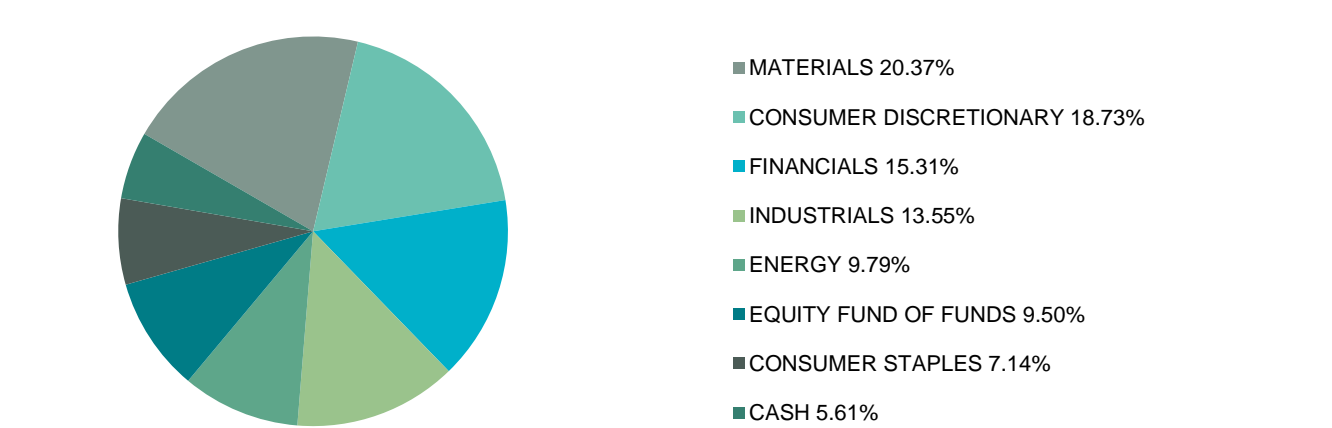
## STATISTICAL ANALYSIS

Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	16.35%	5.46%	1.81%	2.46%
Beta	0.85	0.79	0.85	0.87
R-Squared	92.59%	81.03%	90.44%	91.53%
Information Ratio	2.38	0.76	0.41	0.37
Tracking Error	7.04%	7.69%	6.98%	5.77%
Excess Return	16.77%	5.83%	2.83%	2.15%
Batting Average	58.33%	55.56%	55.00%	55.00%

## Breakdown of Top 10 Holdings\*



## Sectoral Allocation\*



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