

# AlAhli Diversified Saudi Riyal Fund

Fact Sheet | Ending March 31, 2019



الأهلي كابيتال  
NCB Capital



## FUND OBJECTIVES

To provide liquidity and enhanced capital appreciation.

## FUND FACTS

Currency	Saudi Riyal
Minimum Investment	5000 SAR
Inception	Oct-2003
Management Fees**	0.75% + Other Exp
Fund Assets	SAR 8262.29 Million
Benchmark	80% 30d Rolling Avg 1M SAR Interbank (SAIBID)+ 20% 5Yr SAR Bid Sawp rate
Subscription/	Before or at 12 noon on Every Saudi Business Day
Redemption Notice	Before or at 12 noon on the day prior to targeted Redemption Day
Valuation Days	Every Saudi Business day
Redemption Payment Day	3rd Business Day after the Valuation Day
Risk Level	Low - Medium Risk

## MULTIPLE STATISTICS

Expense Ratio	0.01%
Dealing Cost	0.00%
	0
Fund Manager	2.21%
Investments in the Fund	190,953,764
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%
ECL NAV	1.33

## INFORMATION

[www.ncbc.com](http://www.ncbc.com)

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\*\* 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.

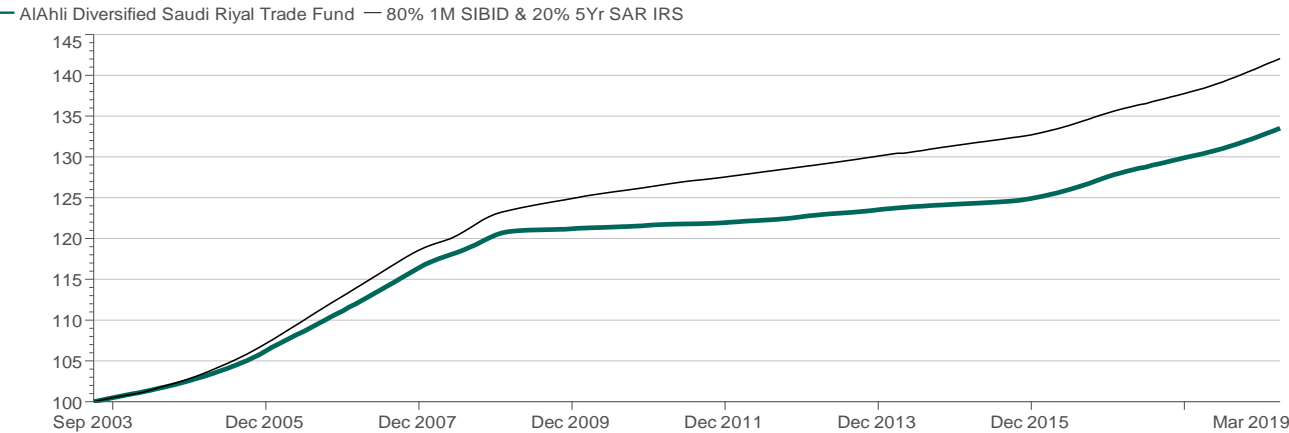
## PERFORMANCE

not annualized if less than one year

Short Term		1 Month	3 Months	6 Months	9 Months
Fund		0.23%	0.68%	1.32%	1.90%
Benchmark		0.24%	0.70%	1.39%	2.07%
Calendar Returns	YTD	2018	2017	2016	Since Inception
Fund	0.68%	2.09%	1.82%	2.13%	1.88%
Benchmark	0.70%	2.40%	1.76%	2.02%	2.29%
		1 Year	3 Years	5 Years	10 Years
		Fund Benchmark	Fund Benchmark	Fund Benchmark	Fund Benchmark
Annualized Return		2.38% 2.64%	2.11% 2.16%	1.53% 1.72%	1.00% 1.40%
Cumulative Return		2.38% 2.64%	6.47% 6.62%	7.89% 8.90%	10.41% 14.93%
Standard Deviation		0.10% 0.07%	0.12% 0.13%	0.24% 0.19%	0.23% 0.17%
Sharpe Ratio		-1.5 1.58	4.07 4.26	1.82 3.22	1.14 4.01

## FUND PERFORMANCE

Manager Performance  
October 2003 - March 2019 (Single Computation)



## STATISTICAL ANALYSIS

Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-0.94%	0.35%	-0.41%	-0.73%
Beta	1.26	0.81	1.13	1.23
R-Squared	87.55%	72.84%	85.02%	79.63%
Information Ratio	-6.63	-0.72	-1.99	-3.65
Tracking Error	0.04%	0.07%	0.09%	0.11%
Excess Return	-0.26%	-0.05%	-0.19%	-0.41%
Batting Average	0.00%	36.11%	28.33%	15.00%

## Asset Class Allocation



■ MURABAHAT 60.07%

■ SUKUK 25.64%

■ MUTUAL FUND 14.11%

■ CASH .18%