

# AlAhli Saudi Small and Mid-Cap Equity Fund

Fact Sheet | Ending December 31, 2018



الأهلي كابيتال  
NCB Capital



## 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 61.71 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	2.13%
Dealing Cost	0.01%
	9,139
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.

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

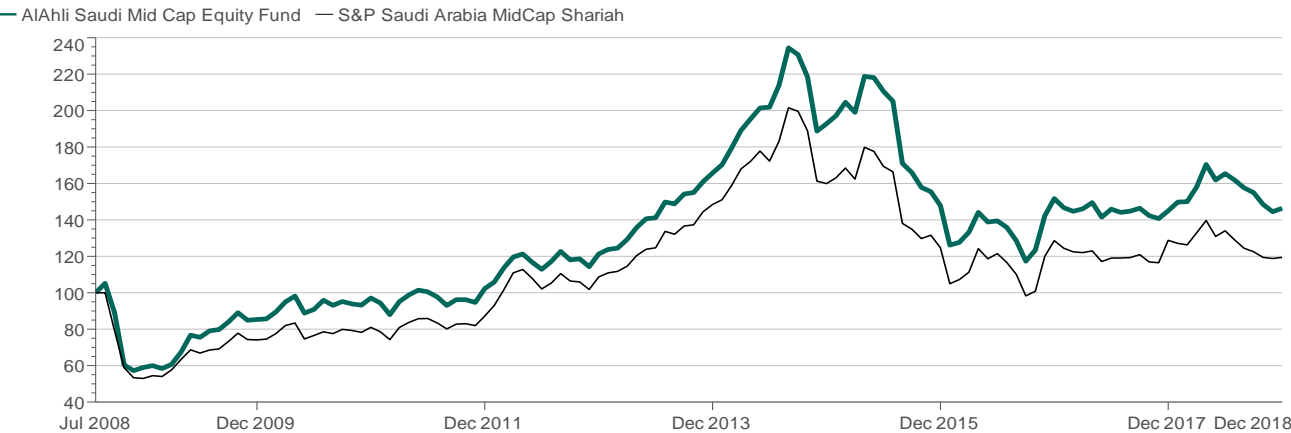
## PERFORMANCE

not annualized if less than one year

Short Term		1 Month		3 Months		6 Months		9 Months	
Fund		1.32%		-5.55%		-11.50%		-7.41%	
Benchmark		0.53%		-2.52%		-10.88%		-10.14%	
Calendar Returns	YTD	2017		2016		2015		Since Inception	
Fund	0.96%	-4.42%		2.59%		-23.29%		3.72%	
Benchmark	-7.26%	0.10%		3.19%		-22.04%		1.72%	
		1 Year		3 Years		5 Years		10 Years	
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return		0.96%	-7.26%	-0.34%	-1.42%	-2.45%	-4.26%	9.52%	8.47%
Cumulative Return		0.96%	-7.26%	-1.01%	-4.20%	-11.68%	-19.55%	148.35%	125.57%
Standard Deviation		13.69%	11.98%	18.36%	21.23%	19.64%	21.61%	17.66%	18.73%
Sharpe Ratio		-0.1	-0.8	-0.1	-0.14	-0.17	-0.24	0.5	0.42

## FUND PERFORMANCE

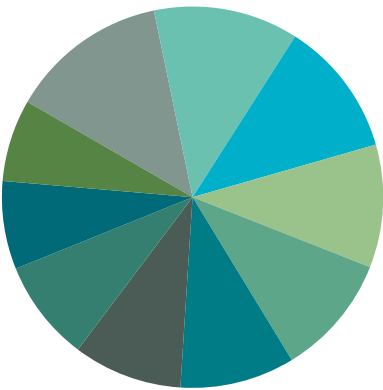
Manager Performance  
August 2008 - December 2018 (Single Computation)



## STATISTICAL ANALYSIS

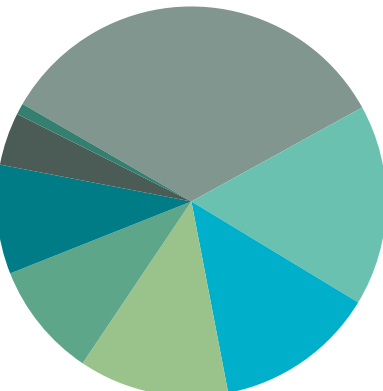
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	9.13%	0.71%	1.22%	1.79%
Beta	1.02	0.82	0.87	0.9
R-Squared	79.05%	88.86%	91.87%	91.08%
Information Ratio	1.31	0.15	0.29	0.19
Tracking Error	6.27%	7.27%	6.26%	5.60%
Excess Return	8.22%	1.08%	1.80%	1.05%
Batting Average	66.67%	58.33%	58.33%	55.00%

## Breakdown of Top 10 Holdings



- BANK ALJAZIRA 9.87%
- ALAHLI FREE STYLE EQUITY FUND 9.05%
- ADVANCED PETROCHEMICAL COMPANY 8.47%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 7.67%
- SAHARA PETROCHEMICAL CO. 7.59%
- ALUJAIN CORPORATION 7.16%
- DAR ALARKAN REAL ESTATE DEVELOPMENT COM 6.81%
- SAUDI PUBLIC TRANSPORT CO. 6.34%
- SAUDI AIRLINES CATERING COMPANY 5.50%
- SAUDI PHARMACEUTICAL INDUST.& MED. APPL 5.13%

## Sectoral Allocation



- MATERIALS 33.66%
- INDUSTRIALS 16.67%
- HEALTH CARE 13.31%
- FINANCIALS 12.45%
- REALESTATE 9.56%
- EQUITY FUND OF FUNDS 9.05%
- CONSUMER DISCRETIONARY 4.38%
- CASH .93%