

AlAhli Saudi Small and Mid-Cap Equity Fund

Fact Sheet | Ending March 31, 2019



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 64.84 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	0.02%
Dealing Cost	0.04%
	23,157
Fund Manager	0.01%
Investments in the Fund	4,076
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%

INFORMATION

www.ncbc.com

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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.

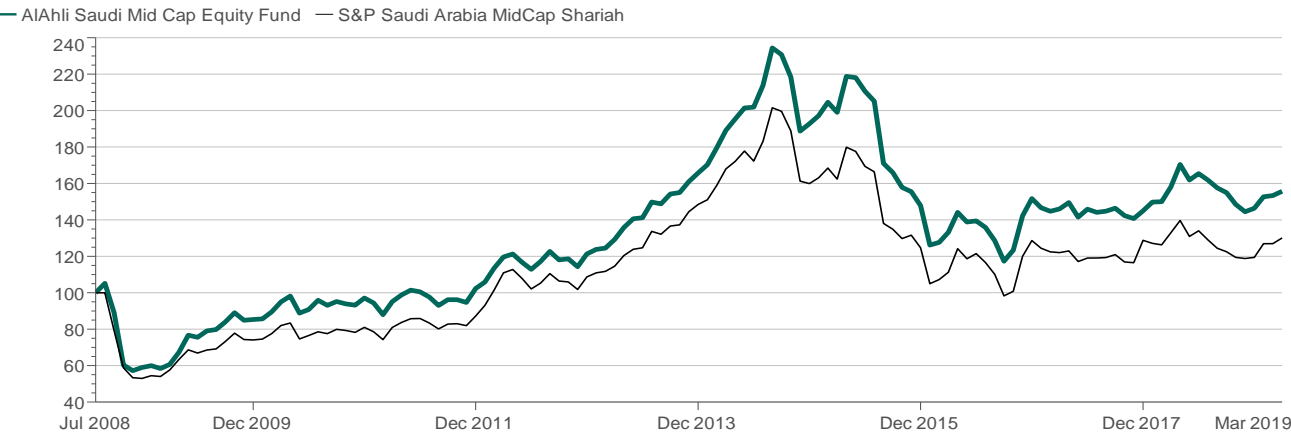
PERFORMANCE

not annualized if less than one year

Short Term		1 Month		3 Months		6 Months		9 Months	
Fund		1.53%		6.38%		0.47%		-5.86%	
Benchmark		2.49%		8.94%		6.19%		-2.91%	
Calendar Returns	YTD	2018		2017		2016		Since Inception	
Fund	6.38%	0.96%		-4.42%		2.59%		4.24%	
Benchmark	8.94%	-7.26%		0.10%		3.19%		2.50%	
		1 Year		3 Years		5 Years		10 Years	
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return		-1.50%	-2.11%	5.34%	5.36%	-3.82%	-4.98%	9.88%	8.48%
Cumulative Return		-1.50%	-2.11%	16.91%	16.95%	-17.68%	-22.55%	156.67%	125.73%
Standard Deviation		12.92%	12.86%	16.13%	19.23%	19.40%	21.52%	17.63%	18.71%
Sharpe Ratio		-0.31	-0.36	0.23	0.19	-0.25	-0.28	0.52	0.41

FUND PERFORMANCE

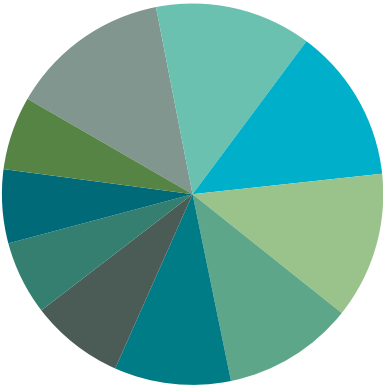
Manager Performance
August 2008 - March 2019 (Single Computation)



STATISTICAL ANALYSIS

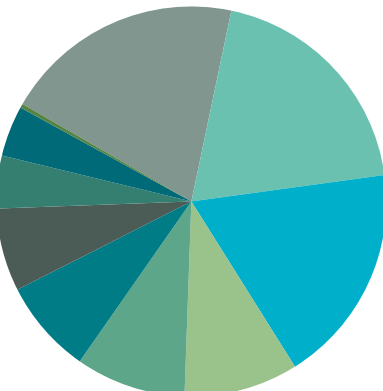
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	0.51%	1.03%	0.42%	2.11%
Beta	0.92	0.78	0.86	0.9
R-Squared	83.99%	86.29%	91.67%	91.30%
Information Ratio	0.12	0	0.18	0.25
Tracking Error	5.27%	7.33%	6.33%	5.52%
Excess Return	0.61%	-0.01%	1.16%	1.40%
Batting Average	50.00%	55.56%	56.67%	55.83%

Breakdown of Top 10 Holdings



- ALAHLI FREE STYLE EQUITY FUND 9.48%
- BANK ALJAZIRA 9.24%
- ALDREES PETROLEUM & TRANSPORT SERVICES 9.14%
- ADVANCED PETROCHEMICAL COMPANY 8.66%
- SAUDI AUTOMOTIVE SERVICES CO. 7.71%
- SAUDI PUBLIC TRANSPORT CO. 6.89%
- LEEJAM SPORTS COMPANY 5.53%
- DAR ALARKAN REAL ESTATE DEVELOPMENT COM 4.37%
- SAUDI INTERNATIONAL PETROCHEMICAL CO 4.36%
- BUPA ARABIA FOR COOPERATIVE INSURANCE 4.34%

Sectoral Allocation



- CONSUMER DISCRETIONARY 19.96%
- MATERIALS 19.54%
- FINANCIALS 18.25%
- EQUITY FUND OF FUNDS 9.48%
- ENERGY 9.14%
- HEALTH CARE 7.83%
- INDUSTRIALS 6.89%
- REALESTATE 4.37%
- CONSUMER STAPLES 4.21%
- Cash .34%