

# AlAhli Saudi Trading Equity Fund

Fact Sheet | Ending February 28, 2017



الأهلي كابيتال  
NCB Capital



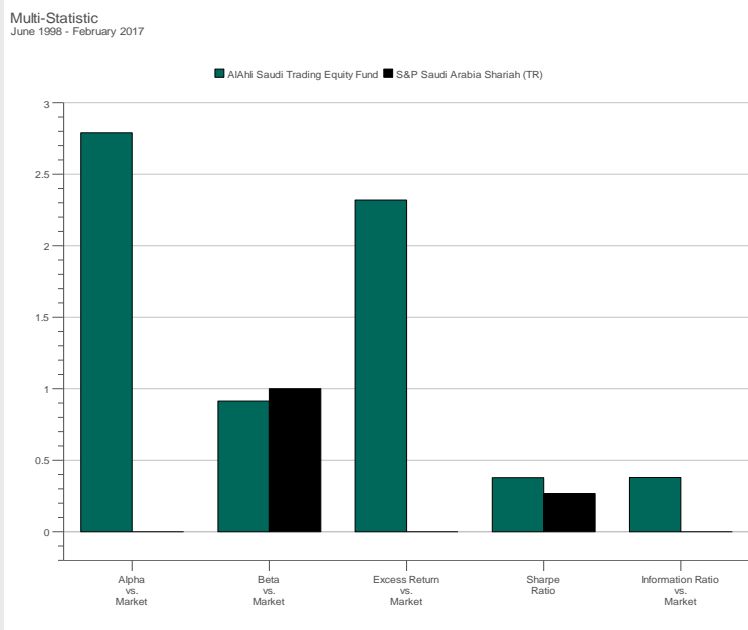
## FUND OBJECTIVES

To achieve long term capital growth through investing in the Saudi equity market in accordance with the Shariah guidelines issued by the Fund Shariah Board. The Fund will not make any distributions to Unit holders. Instead, capital gains and dividends will be reinvested.

## FUND FACTS

Currency	Saudi Riyal
Minimum Investment	5000 SAR
Inception	Jun-1998
Management Fees**	1.75% + Other Exp
Fund Assets	SAR 949.56 Million
Benchmark	S&P Saudi Arabia Shariah (TR) Index
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 4 Business Days after the Valuation Day
Risk Level	High Risk

## MULTIPLE STATISTICS



## 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.

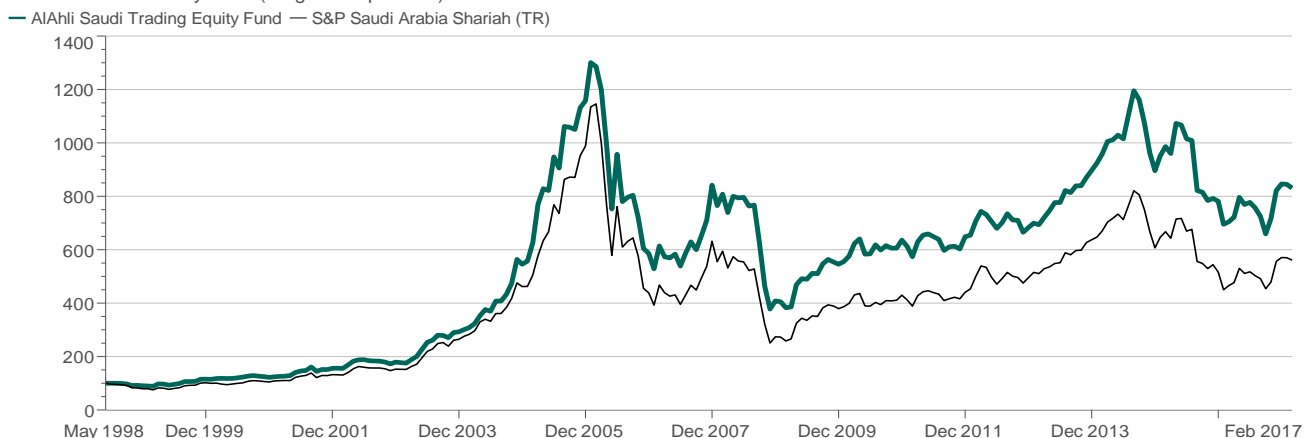
## PERFORMANCE

not annualized if less than one year

Short Term		1 Month		3 Months		6 Months		9 Months		
Fund		-1.68%		1.14%		14.65%		7.97%		
Benchmark		-1.61%		0.84%		14.13%		9.73%		
Calendar Returns	YTD	2016		2015		2014		Since Inception		
Fund		-1.87%		8.35%		-12.82%		-0.10%		11.95%
Benchmark		-1.70%		10.57%		-14.98%		-4.74%		9.63%
		1 Year		3 Years		5 Years		10 Years		
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	
Annualized Return		17.87%	20.45%	-4.67%	-5.78%	3.28%	2.35%	3.07%	1.84%	
Cumulative Return		17.87%	20.45%	-13.35%	-16.37%	17.49%	12.31%	35.25%	19.97%	
Standard Deviation		23.43%	22.89%	23.68%	24.10%	19.72%	20.41%	23.64%	24.69%	
Sharpe Ratio		0.69	0.82	-0.24	-0.28	0.13	0.08	0.08	0.03	

## FUND PERFORMANCE

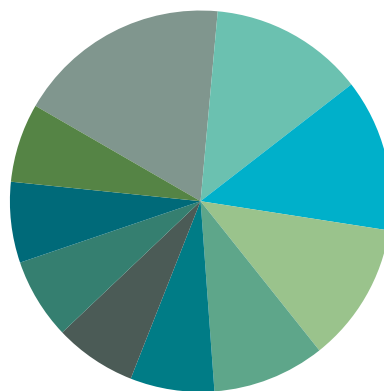
Manager Performance  
June 1998 - February 2017 (Single Computation)



## STATISTICAL ANALYSIS

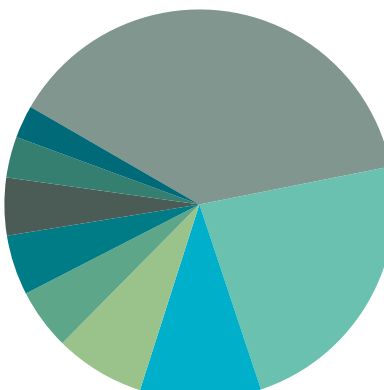
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-2.10%	0.97%	1.04%	1.24%
Beta	1	0.96	0.94	0.94
R-Squared	96.12%	96.02%	94.32%	96.44%
Information Ratio	-0.56	0.23	0.19	0.26
Tracking Error	4.62%	4.81%	4.86%	4.70%
Excess Return	-2.58%	1.12%	0.93%	1.23%
Batting Average	41.67%	47.22%	50.00%	50.00%

## Breakdown of Top 10 Holdings



- SAUDI BASIC INDUSTRIES CORP 12.81%
- SAHARA PETROCHEMICAL CO. 9.25%
- AL RAJHI BANK 9.16%
- ALINMA BANK 8.38%
- YANBU NATIONAL PETROCHEMICAL COMPANY 6.75%
- EMAAR THE ECONOMIC CITY 5.05%
- THE NATIONAL SHIPPING CO. OF SAUDI ARAB 4.92%
- SAUDI ARABIAN MINING COMPANY 4.86%
- SAUDI ELECTRICITY COMPANY 4.85%
- JABAL OMAR DEVELOPMENT COMPANY 4.74%

## Sectoral Allocation



- MATERIALS 37.53%
- FINANCIALS 22.40%
- REALESTATE 9.79%
- HEALTH CARE 7.28%
- ENERGY 4.92%
- UTILITIES 4.85%
- TELECOMMUNICATION SERVICES 4.66%
- INDUSTRIALS 3.31%
- CONSUMER STAPLES 2.64%