

AlAhli Saudi Riyal Trade Fund

Fact Sheet | Ending March 31, 2021



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

Specialized Open-ended public Sharia-compliant Investment Fund, aimed at capital preservation and appreciation, and the provision of liquidity on the Investor's request.

FUND FACTS

Currency	Saudi Riyal
Minimum Investment	5000 SAR
Inception	Apr-1995
Management Fees**	0.65% + Other Exp
Fund Assets	SAR 28616.33 Million
Benchmark	Daily Average of 1 mth SAR Interbank rate (SAIBID)
Subscription/	Before or at 12 noon on Subscription Day
Redemption Notice	Before or at 12 noon on Subscription Day
Valuation Days	Every Saudi Business day
Redemption Payment Day	3rd Business Day after the Valuation Day
Risk Level	Low Risk

MULTIPLE STATISTICS

Expense Ratio	0.62%
Dealing Cost	0.00%
	0
Fund Manager	0.02%
Investments in the Fund	5,596,832
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%

INFORMATION

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.

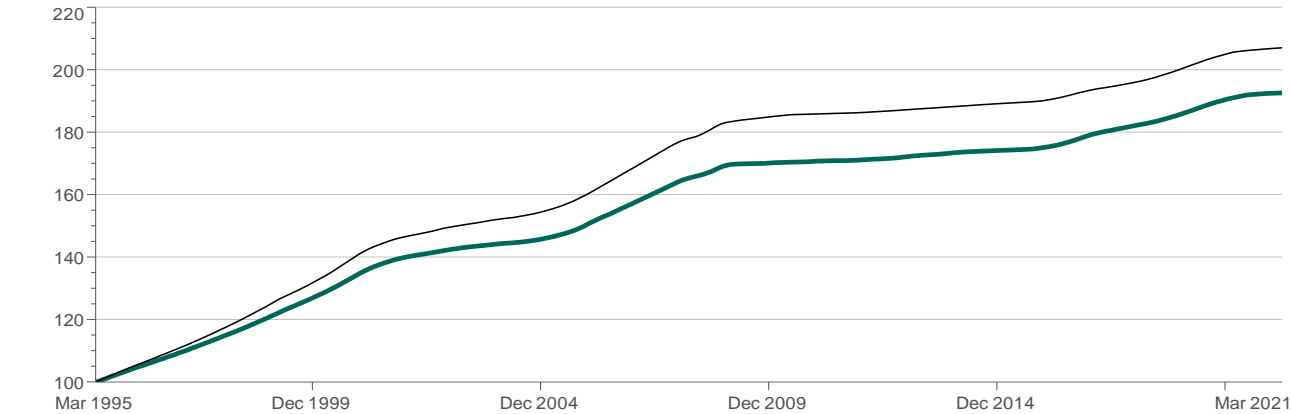
PERFORMANCE

not annualized if less than one year

Short Term		1 Month	3 Months	6 Months	9 Months
Fund		0.02%	0.07%	0.17%	0.34%
Benchmark		0.04%	0.13%	0.27%	0.42%
Calendar Returns	YTD	2020	2019	2018	Since Inception
Fund	0.07%	1.08%	2.57%	1.97%	2.55%
Benchmark	0.13%	0.90%	2.44%	2.12%	2.84%
		1 Year	3 Years	5 Years	10 Years
		Fund Benchmark	Fund Benchmark	Fund Benchmark	Fund Benchmark
Annualized Return		0.69% 0.62%	1.77% 1.72%	1.86% 1.66%	1.21% 1.08%
Cumulative Return		0.69% 0.62%	5.40% 5.26%	9.64% 8.58%	12.74% 11.36%
Standard Deviation		0.13% 0.03%	0.25% 0.24%	0.22% 0.19%	0.25% 0.22%
Sharpe Ratio		2.75 8.94	0.54 0.38	1.9 1.08	1.27 0.88

FUND PERFORMANCE

Manager Performance
April 1995 - March 2021 (Single Computation)
— AlAhli Saudi Riyal Trade Fund — 1 Month SIBID



STATISTICAL ANALYSIS

Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-1.68%	0.09%	0.25%	0.05%
Beta	3.84	0.97	0.97	1.07
R-Squared	94.53%	89.71%	75.86%	88.47%
Information Ratio	0.64	0.54	1.87	1.45
Tracking Error	0.10%	0.08%	0.11%	0.09%
Excess Return	0.06%	0.04%	0.20%	0.12%
Batting Average	41.67%	44.44%	60.00%	59.17%

Asset Class Allocation*

