

# AlAhli North America Index Fund

Fact Sheet | Ending October 31, 2018



الأهلي كابيتال  
NCB Capital



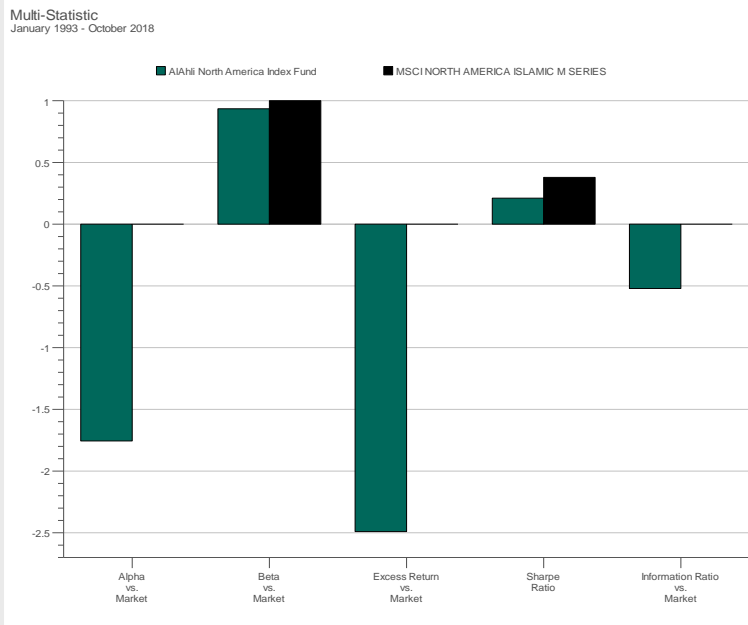
## FUND OBJECTIVES

Long term capital growth

## FUND FACTS

<b>Currency</b>	US Dollar
<b>Minimum Investment</b>	1000 USD
<b>Inception</b>	Dec-1992
<b>Management Fees**</b>	0.30% + Other Exp
<b>Fund Assets</b>	USD 138.2 Million
<b>Benchmark</b>	MSCI North America Islamic M-Series Index (Net Total Return USD)
<b>Subscription/</b>	Before or at 12:30 PM on the Valuation Day
<b>Redemption Notice</b>	Before or at 12:30 PM on the Valuation Day
<b>Valuation Days</b>	Monday to Friday
<b>Redemption Payment Day</b>	4th Business Day after the Valuation Day
<b>Risk Level</b>	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.

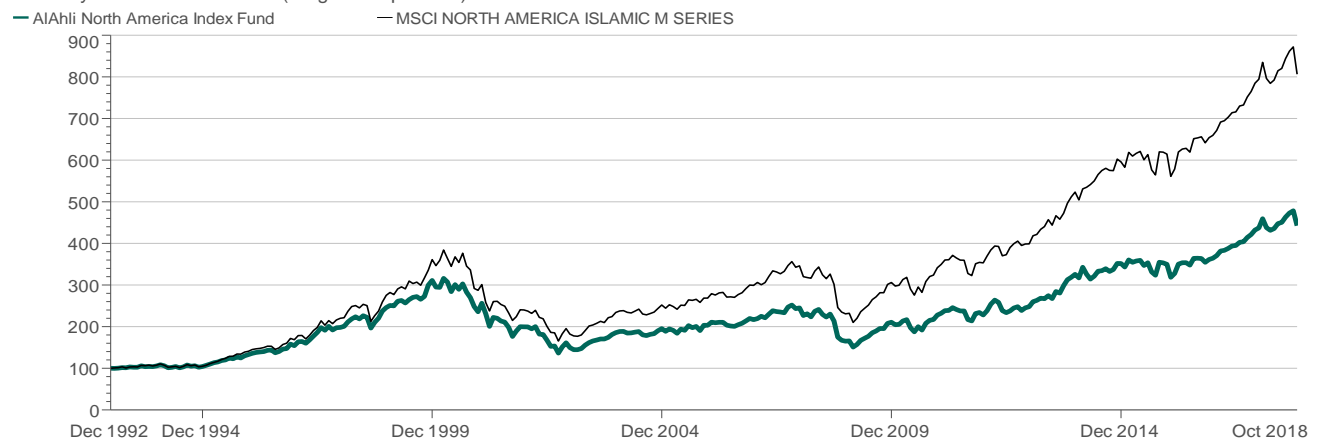
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
<b>Fund</b>	-7.51%	-4.49%	1.58%	-3.67%				
<b>Benchmark</b>	-7.52%	-4.44%	1.76%	-3.41%				
Calendar Returns	YTD	2017	2016	2015	Since Inception			
<b>Fund</b>	1.21%	20.00%	4.18%	-0.54%	5.93%			
<b>Benchmark</b>	1.52%	20.43%	7.34%	3.14%	8.42%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
<b>Annualized Return</b>	5.01%	5.44%	7.65%	9.16%	7.19%	10.19%	9.74%	12.62%
<b>Cumulative Return</b>	5.01%	5.44%	24.77%	30.08%	41.50%	62.44%	153.20%	228.12%
<b>Standard Deviation</b>	12.09%	12.14%	10.51%	10.54%	11.61%	11.02%	12.99%	12.62%
<b>Sharpe Ratio</b>	0.24	0.27	0.6	0.74	0.54	0.84	0.7	0.95

## FUND PERFORMANCE

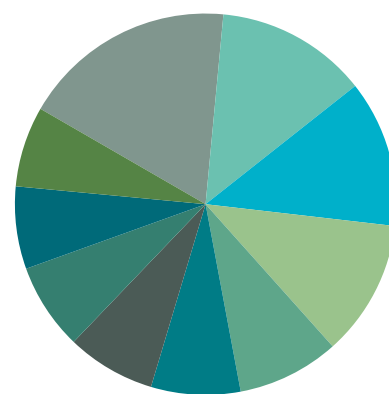
Manager Performance  
January 1993 - October 2018 (Single Computation)



## STATISTICAL ANALYSIS

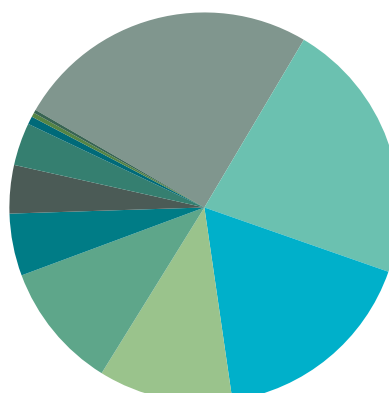
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
<b>Alpha</b>	-0.38%	-1.35%	-2.62%	-2.37%
<b>Beta</b>	1	1	0.99	0.99
<b>R-Squared</b>	100.00%	99.77%	89.01%	91.82%
<b>Information Ratio</b>	-6.34	-2.97	-0.78	-0.77
<b>Tracking Error</b>	0.07%	0.51%	3.85%	3.72%
<b>Excess Return</b>	-0.42%	-1.51%	-3.00%	-2.88%
<b>Batting Average</b>	8.33%	5.56%	15.00%	24.17%

## Breakdown of Top 10 Holdings



- MICROSOFT CORP 5.27%
- JOHNSON AND JOHNSON 3.73%
- FACEBOOK 3.62%
- EXXON MOBIL CORP 3.35%
- PFIZER INC 2.51%
- PROCTER AND GAMBLE 2.20%
- INTEL CORP 2.18%
- CHEVRON CORP 2.13%
- HOME DEPOT INC 2.03%
- MERCK AND CO 1.98%

## Sectoral Allocation



- INFORMATION TECHNOLOGY 25.19%
- CONSUMER DISCRETIONARY 21.83%
- CONSUMER STAPLES 17.35%
- ENERGY 11.13%
- INDUSTRIALS 10.51%
- HEALTH CARE 5.16%
- MATERIALS 4.01%
- FINANCIALS 3.54%
- REAL ESTATE .66%
- CASH .36%
- TELECOMMUNICATION SERVICES .27%