

AlAhli Emerging Markets Index Fund

Fact Sheet | Ending March 31, 2019



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

Long term capital growth

FUND FACTS

Currency	US Dollar
Minimum Investment	2000 USD
Inception	Oct-2006
Management Fees**	0.30% + Other Exp
Fund Assets	USD 42.03 Million
Benchmark	MSCI EM Islamic M-Series (Net Total Return USD)
Subscription/	Before or at 12:30 PM on the day prior to the Valuation Day
Redemption Notice	Before or at 12:30 PM on the day prior to the Valuation Day
Valuation Days	Monday to Friday
Redemption Payment Day	4th Business Day after the Valuation Day
Risk Level	High Risk

Expense Ratio	0.00%
Dealing Cost	0.02%
	7,959
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 92 0000 232

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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

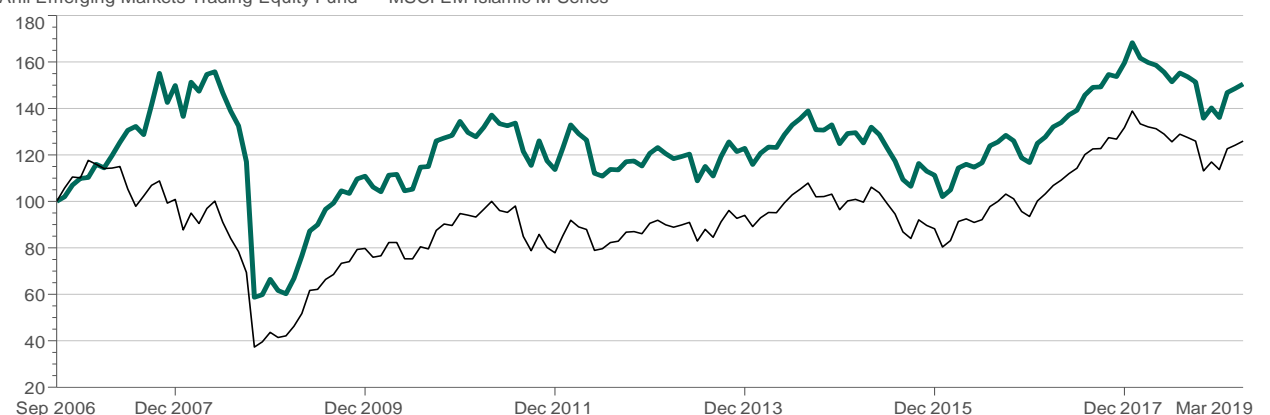
not annualized if less than one year

Short Term	1 Month				3 Months				6 Months				9 Months			
Fund	1.30%				10.61%				-0.54%				-0.63%			
Benchmark	1.44%				10.82%				0.03%				0.26%			
Calendar Returns	YTD	2018		2017		2016		Since Inception								
Fund	10.61%	-14.75%		36.80%		4.87%		3.33%								
Benchmark	10.82%	-13.73%		40.92%		5.99%		1.86%								
		1 Year		3 Years		5 Years		10 Years								
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark					
Annualized Return		-5.79%	-4.60%	9.59%	11.30%	4.05%	5.76%	8.46%	10.54%							
Cumulative Return		-5.79%	-4.60%	31.60%	37.89%	21.98%	32.31%	125.30%	172.39%							
Standard Deviation		15.13%	15.04%	12.54%	12.66%	14.24%	14.76%	16.52%	17.49%							
Sharpe Ratio		-0.55	-0.47	0.64	0.76	0.21	0.32	0.47	0.56							

FUND PERFORMANCE

Manager Performance
October 2006 - March 2019 (Single Computation)

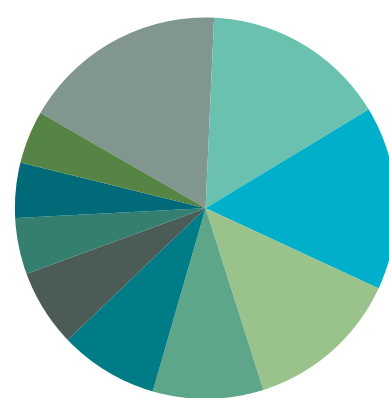
— AIAhli Emerging Markets Trading Equity Fund — MSCI EM Islamic M-Series



STATISTICAL ANALYSIS

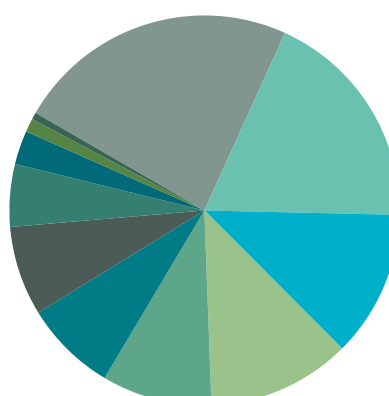
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-1.21%	-1.41%	-1.42%	-1.17%
Beta	1.01	0.99	0.96	0.92
R-Squared	99.97%	99.07%	98.68%	95.41%
Information Ratio	-4.06	-1.41	-0.98	-0.55
Tracking Error	0.29%	1.22%	1.75%	3.79%
Excess Return	-1.19%	-1.72%	-1.71%	-2.08%
Batting Average	8.33%	27.78%	28.33%	32.50%

Breakdown of Top 10 Holdings



TAIWAN SEMI	5.20%
ALIBABA GR ADR	4.68%
CHINA MOBILE	4.66%
SAMSUNG ELE	3.95%
LUKOIL	2.80%
SK HYNIX INC	2.51%
TATA CONSULTANCY SER	1.96%
INFOSYS TEC	1.43%
NETEASE	1.40%
CELLTRION	1.34%

Sectoral Allocation



INFORMATION TECHNOLOGY	23.45%
CONSUMER DISCRETIONARY	18.58%
CONSUMER STAPLES	12.15%
MATERIALS	11.91%
INDUSTRIALS	9.13%
TELECOMMUNICATION SERVICES	7.67%
ENERGY	7.42%
FINANCIALS	5.19%
HEALTH CARE	2.80%
REAL ESTATE	1.12%
CASH	.57%