AI AlAli Emerging Markets Index Fund

Fact Sheet | Ending June 30, 2020

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 42.7 Million
Benchmark MSCI EM Islamic M-Series (Net Total Return USD)
Subscription/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 0.48%
Dealing Cost 0.01%
3.667
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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FUND PERFORMANCE

PERFORMANCE

not annualized if less than one year

Short Term 1 Month 3 Months 6 Months 9 Months
Fund 7.69% 21.12% -2.14% 9.60%
Benchmark 7.62% 21.17% -1.32% 10.47%

Calendar Returns YTD 2019 2018 2017 Since Inception
Fund -2.14% 20.86% -14.75% 36.80% 3.52%
Benchmark -1.32% 20.76% -13.73% 40.92% 2.23%

1 Year 3 Years 5 Years 10 Years
Fund Benchmark Fund Benchmark Fund Benchmark Fund Benchmark
Annualized Return 8.02% 8.66% 4.96% 5.84% 5.54% 6.46% 4.34% 6.06%
Cumulative Return 8.02% 8.66% 15.62% 18.55% 30.92% 36.77% 52.93% 80.02%
Standard Deviation 21.70% 21.27% 16.94% 16.78% 16.42% 16.76% 16.29% 16.79%
Sharpe Ratio 0.3 0.33 0.18 0.23 0.25 0.3 0.21 0.31

STATISTICAL ANALYSIS

Versus Benchmark 1 Year 3 Years 5 Years 10 Years
Alpha -0.69% -0.86% -0.75% -1.39%
Beta 1.02 1.01 0.98 0.96
R-Squared 99.81% 99.83% 99.35% 97.10%
Information Ratio -0.62 -1.25 -0.67 -0.6
Tracking Error 1.03% 0.70% 1.39% 2.87%
Excess Return -0.64% -0.88% -0.93% -1.72%
Batling Average 41.67% 27.78% 33.33% 30.83%

Breakdown of Top 10 Holdings*

- TAIWAN SEMI 5.41%
- ALIBABA GR ADR 5.15%
- SAMSUNG ELE 3.97%
- CHINA MOBILE 2.99%
- SK HYNIX INC 2.35%
- DUBAI ISLAMIC BANK 2.13%
- INFOSYS TEC 2.09%
- JD COM ADR 1.94%
- LUKOIL 1.74%
- VALE DO RIO 1.70%

Sectoral Allocation*

- INFORMATION TECHNOLOGY 25.57%
- CONSUMER DISCRETIONARY 18.62%
- MATERIALS 13.70%
- CONSUMER STAPLES 10.50%
- INDUSTRIALS 8.71%
- FINANCIALS 5.52%
- TELECOMMUNICATION SERVICES 5.49%
- ENERGY 5.22%
- HEALTH CARE 4.56%
- REAL ESTATE 1.19%
- CASH .91%

Note: Last valuations date of the Fund may be different from the date of this report.

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.

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