

AlAhli Europe Index Fund

Fact Sheet | Ending September 30, 2018



الأهلي كابيتال
NCB Capital



FUND OBJECTIVES

Long term capital growth

FUND FACTS

Currency	US Dollar
Minimum Investment	1000 USD
Inception	Nov-1994
Management Fees**	0.30% + Other Exp
Fund Assets	USD 72.07 Million
Benchmark	MSCI Europe Islamic M-Series Index (Net Total Return USD)
Subscription/	Before or at 12:30 PM on the Valuation Day
Redemption Notice	Before or at 12:30 PM on the Valuation Day
Valuation Days	Monday to Friday
Redemption Payment Day	4th Business Day after the Valuation Day
Risk Level	High Risk

Expense Ratio	0.28%
Dealing Cost	0.00%
	3,495
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.

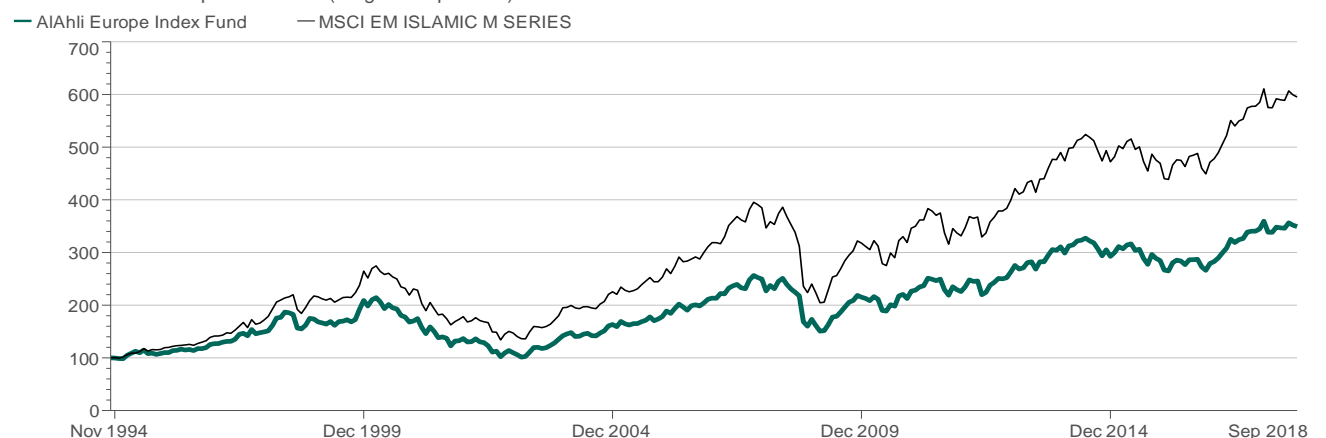
PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
Fund	-0.75%	0.91%	3.23%	1.28%				
Benchmark	-0.70%	1.07%	3.54%	1.71%				
Calendar Returns	YTD	2017	2016	2015	Since Inception			
Fund	1.28%	23.50%	-1.95%	-2.74%	5.39%			
Benchmark	1.71%	24.14%	0.40%	-0.58%	7.77%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	3.06%	3.62%	7.97%	9.38%	3.46%	5.30%	4.84%	6.67%
Cumulative Return	3.06%	3.62%	25.86%	30.88%	18.55%	29.46%	60.36%	90.65%
Standard Deviation	8.92%	8.97%	10.82%	11.11%	10.81%	11.03%	15.38%	16.99%
Sharpe Ratio	0.11	0.18	0.62	0.73	0.24	0.4	0.27	0.35

FUND PERFORMANCE

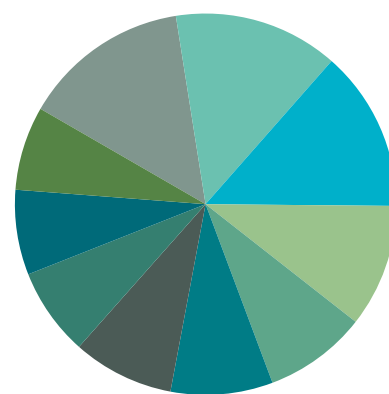
Manager Performance
December 1994 - September 2018 (Single Computation)



STATISTICAL ANALYSIS

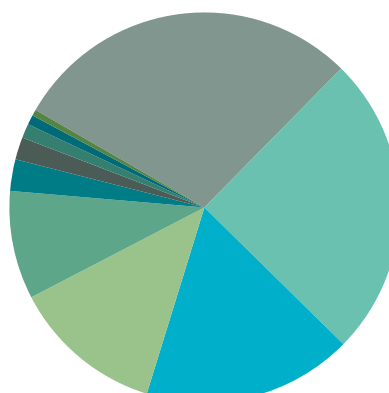
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-0.53%	-1.07%	-1.64%	-1.18%
Beta	0.99	0.97	0.98	0.9
R-Squared	100.00%	99.54%	99.39%	98.28%
Information Ratio	-7.19	-1.78	-2.08	-0.69
Tracking Error	0.08%	0.79%	0.89%	2.67%
Excess Return	-0.57%	-1.42%	-1.84%	-1.83%
Batting Average	0.00%	5.56%	11.67%	24.17%

Breakdown of Top 10 Holdings



- NOVARTIS AG REG SHS 5.05%
- NESTLE SA REG SHS 4.98%
- ROCHE HOLDING AG GEN 4.87%
- SAP AG 3.72%
- SANOFI 3.10%
- GLAXOSMITHKLINE PLC 3.09%
- ASTRAZENECA PLC 3.06%
- NOVO NORDISK 2.66%
- BAYER NAMEN AKT 2.57%
- BASF SE REG SHS 2.54%

Sectoral Allocation



- CONSUMER STAPLES 29.05%
- CONSUMER DISCRETIONARY 24.98%
- MATERIALS 17.41%
- INFORMATION TECHNOLOGY 12.60%
- INDUSTRIALS 8.98%
- FINANCIALS 2.62%
- ENERGY 1.86%
- HEALTH CARE 1.18%
- CASH .81%
- TELECOMMUNICATION SERVICES .51%