

# AlAhli Emerging Markets Index Fund

Fact Sheet | Ending March 31, 2019



الأهلي كابيتال  
NCB Capital



## FUND OBJECTIVES

Long term capital growth

## FUND FACTS

<b>Currency</b>	US Dollar
<b>Minimum Investment</b>	2000 USD
<b>Inception</b>	Oct-2006
<b>Management Fees**</b>	0.30% + Other Exp
<b>Fund Assets</b>	USD 51.13 Million
<b>Benchmark</b>	MSCI EM Islamic M-Series (Net Total Return USD)
<b>Subscription/</b>	Before or at 12:30 PM on the day prior to the Valuation Day
<b>Redemption Notice</b>	Before or at 12:30 PM on the day prior to 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

<b>Expense Ratio</b>	0.00%
<b>Dealing Cost</b>	0.02%
	7,959
<b>Fund Manager</b>	0.00%
<b>Investments in the Fund</b>	0
<b>Profit Distribution Ratio</b>	0.00%
<b>Profit Distribution Amount</b>	0
<b>Borrowing Ratio</b>	0.00%

## INFORMATION

[www.ncbc.com](http://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.

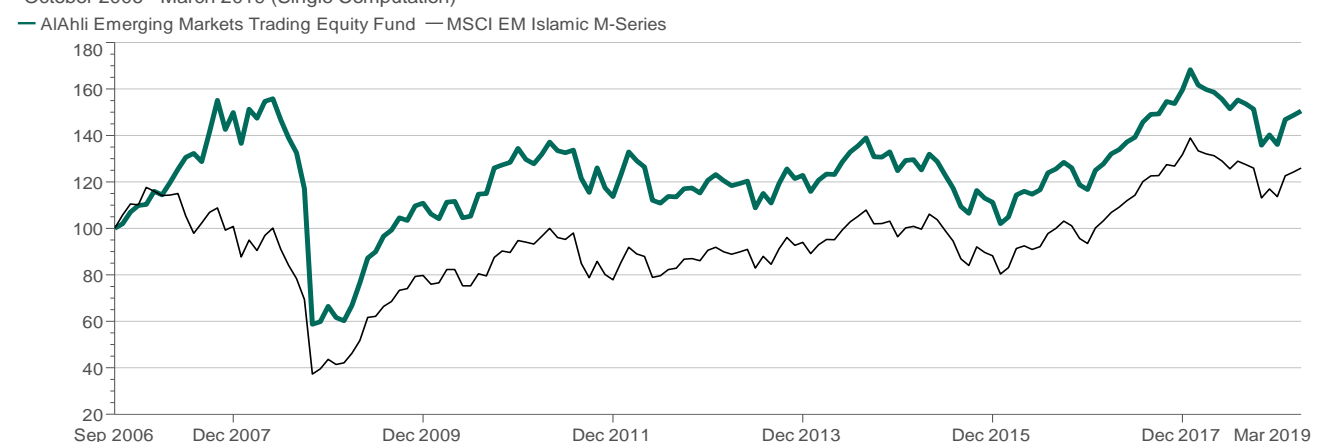
## PERFORMANCE

not annualized if less than one year

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

## FUND PERFORMANCE

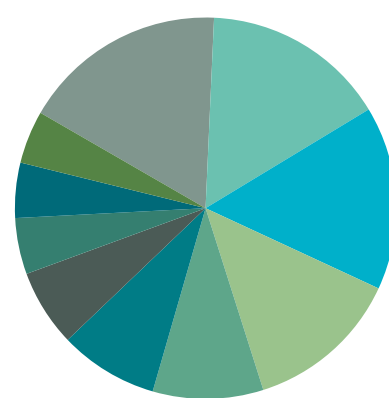
Manager Performance  
October 2006 - March 2019 (Single Computation)



## STATISTICAL ANALYSIS

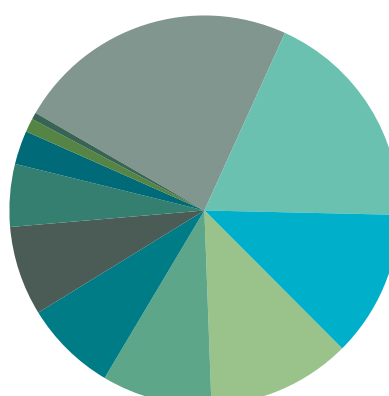
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
<b>Alpha</b>	-1.21%	-1.41%	-1.42%	-1.17%
<b>Beta</b>	1.01	0.99	0.96	0.92
<b>R-Squared</b>	99.97%	99.07%	98.68%	95.41%
<b>Information Ratio</b>	-4.06	-1.41	-0.98	-0.55
<b>Tracking Error</b>	0.29%	1.22%	1.75%	3.79%
<b>Excess Return</b>	-1.19%	-1.72%	-1.71%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