

# AlAhli North America 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>	1000 USD
<b>Inception</b>	Dec-1992
<b>Management Fees**</b>	0.30% + Other Exp
<b>Fund Assets</b>	USD 144.85 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

<b>Expense Ratio</b>	0.00%
<b>Dealing Cost</b>	0.00%
	6,028
<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.

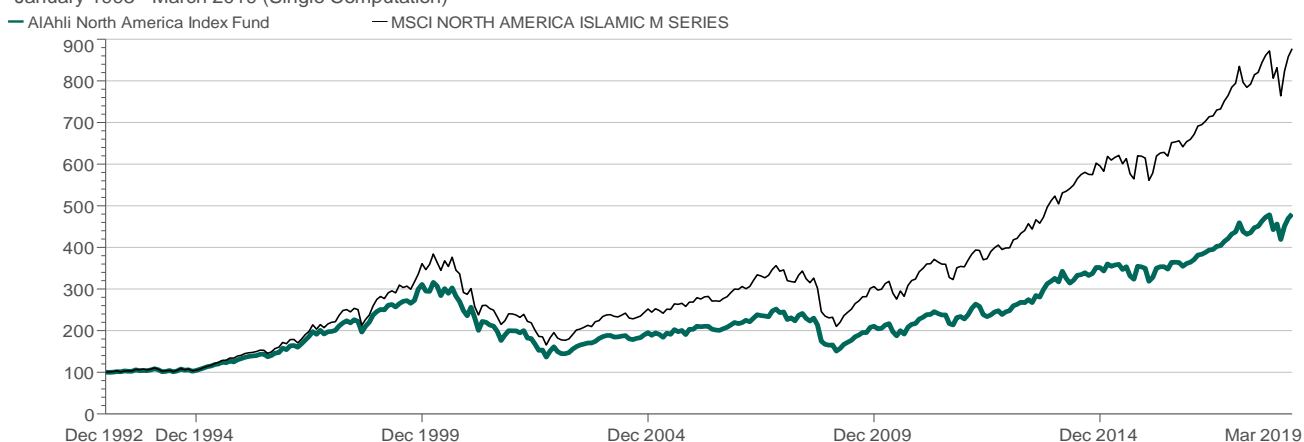
## PERFORMANCE

not annualized if less than one year

Short Term	1 Month	3 Months	6 Months	9 Months				
<b>Fund</b>	2.23%	14.65%	0.41%	6.63%				
<b>Benchmark</b>	2.25%	14.83%	0.61%	6.93%				
Calendar Returns	YTD	2018	2017	2016	Since Inception			
<b>Fund</b>	14.65%	-4.17%	20.00%	4.18%	6.16%			
<b>Benchmark</b>	14.83%	-3.82%	20.43%	7.34%	8.62%			
	1 Year	3 Years	5 Years	10 Years				
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
<b>Annualized Return</b>	11.35%	11.84%	11.10%	12.29%	8.07%	10.40%	11.83%	14.84%
<b>Cumulative Return</b>	11.35%	11.84%	37.12%	41.58%	47.42%	64.01%	205.79%	298.82%
<b>Standard Deviation</b>	15.66%	15.74%	10.62%	10.66%	12.01%	11.91%	13.01%	12.53%
<b>Sharpe Ratio</b>	0.56	0.59	0.89	1	0.58	0.78	0.85	1.13

## FUND PERFORMANCE

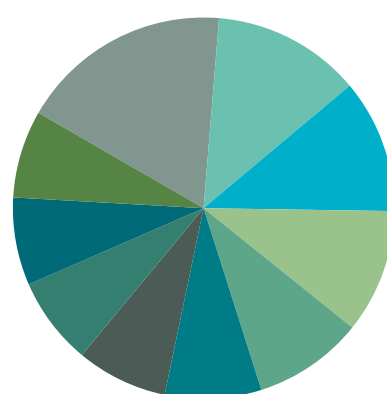
Manager Performance  
January 1993 - March 2019 (Single Computation)



## STATISTICAL ANALYSIS

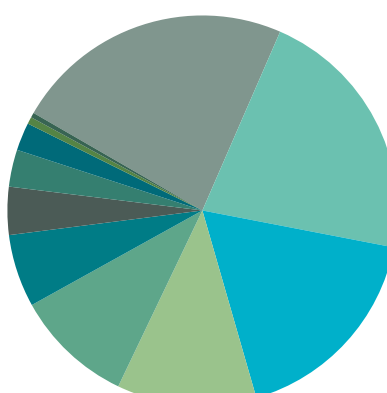
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
<b>Alpha</b>	-0.39%	-1.01%	-1.96%	-2.52%
<b>Beta</b>	0.99	1	0.99	1
<b>R-Squared</b>	100.00%	99.80%	95.52%	91.89%
<b>Information Ratio</b>	-4.44	-2.47	-0.91	-0.81
<b>Tracking Error</b>	0.11%	0.48%	2.55%	3.70%
<b>Excess Return</b>	-0.49%	-1.19%	-2.33%	-3.01%
<b>Batting Average</b>	8.33%	5.56%	11.67%	21.67%

## Breakdown of Top 10 Holdings



- MICROSOFT CORP COM 5.02%
- JOHNSON & JOHNSON COM USD1 3.52%
- FACEBOOK INC COM USD0.000006 CL 'A' 3.17%
- EXXON MOBIL CORP COM 2.94%
- PFIZER INC COM 2.61%
- PROCTER & GAMBLE COM NPV 2.29%
- INTEL CORP COM 2.16%
- CHEVRON CORP COM 2.08%
- CISCO SYSTEMS INC 2.08%
- MERCK & CO INC NEW COM 2.08%

## Sectoral Allocation



- INFORMATION TECHNOLOGY 23.20%
- CONSUMER DISCRETIONARY 21.50%
- CONSUMER STAPLES 17.50%
- INDUSTRIALS 11.57%
- ENERGY 9.84%
- HEALTH CARE 6.04%
- MATERIALS 3.97%
- FINANCIALS 3.07%
- TELECOMMUNICATION SERVICES 2.32%
- REAL ESTATE .58%
- CASH .40%