

# AlAhli Emerging Markets Index Fund

Fact Sheet | Ending June 30, 2021



الأهلي كابيتال  
NCB Capital



## FUND OBJECTIVES

Achieve a total return equivalent to the MSCI EM Islamic M-Series (Net Total Return USD)

## FUND FACTS

Currency	US Dollar
Minimum Investment	2000 USD
Inception	Oct-2006
Management Fees**	0.30% + Other Exp
Fund Type	Open Ended
Fund Assets	USD 102.96 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
Unit Price Upon Offering	1

## MULTIPLE STATISTICS

Total Number of Units	43,781,703.45
Expense Ratio	0.39%
Dealing Cost	0.05%
	46,442
Fund Manager	0.00%
Investments in the Fund	0
Profit Distribution Ratio	0.00%
Profit Distribution Amount	0
Borrowing Ratio	0.00%
Number of Distributions	0.00
Fund Sub-manager	Amundi
Price at The End of The Quarter	2.35
Fund Owner Ship	100%

## INFORMATION

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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.

## PERFORMANCE

not annualized if less than one year

Short Term	1 Month				3 Months				6 Months				9 Months			
Fund	1.90%		6.68%		5.78%		29.17%									
Benchmark	2.25%		7.06%		6.81%		29.52%									
Calendar Returns	YTD	2020	2019	2018	Since Inception											
Fund	5.78%	35.16%	20.86%	-14.75%	5.97%											
Benchmark	6.81%	36.09%	20.76%	-13.73%	4.79%											

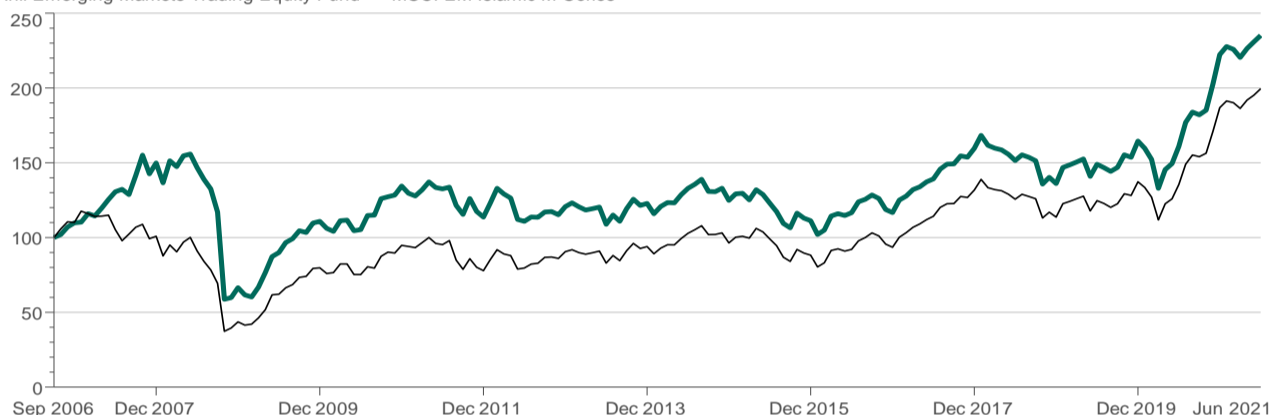
  

	3 Months		1 Year		3 Years		5 Years	
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return	6.68%	7.06%	46.11%	47.30%	15.79%	16.67%	15.06%	16.72%
Cumulative Return	6.68%	7.06%	46.11%	47.30%	55.25%	58.81%	101.67%	116.60%
Standard Deviation	0.77%	1.12%	14.75%	14.21%	18.47%	18.17%	15.89%	15.73%
Sharpe Ratio	8.58	6.25	3.11	3.31	0.78	0.84	0.86	0.97

## FUND PERFORMANCE

Manager Performance  
October 2006 - June 2021 (Single Computation)

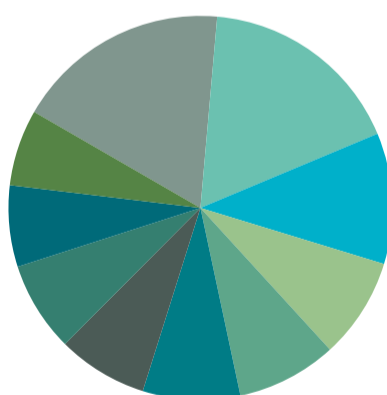
— AlAhli Emerging Markets Trading Equity Fund — MSCI EM Islamic M-Series



## STATISTICAL ANALYSIS

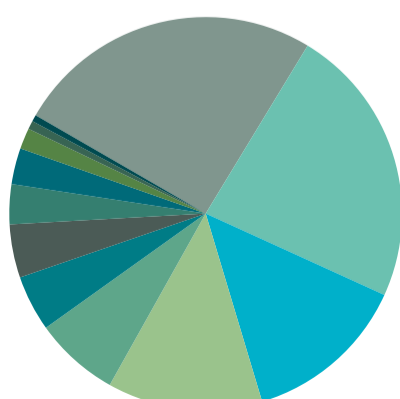
Versus Benchmark	3 Months	1 Year	3 Years	5 Years
Alpha	2.39%	-2.21%	-0.97%	-1.55%
Beta	0.6	1.04	1.02	1.01
R-Squared	76.50%	99.73%	99.84%	99.57%
Information Ratio	-0.65	-1.28	-1.1	-1.57
Tracking Error	0.58%	0.93%	0.80%	1.06%
Batting Average	33.33%	41.67%	33.33%	30.00%

## Breakdown of Top 10 Holdings\*



- MEITUAN USD0.00001 5.27%
- TAIWAN SEMICON MAN TWD10 5.04%
- VALE SA COM NPV 3.22%
- ADR NIO INC ADS 2.48%
- ADR JD COM INC SPONSORED ADR REPSTG COM CL A 2.46%
- INFOSYS LIMITED 2.39%
- WUXI BIOLOGICS (CA USD0.0000083 2.22%
- SK HYNIX INC 2.21%
- ADR PINDUODUO INC SPONSORED ADS 2.00%
- MEDIATEK INC TWD10 1.88%

## Sectoral Allocation\*



- Information Technology 25.35%
- Consumer Discretionary 23.12%
- Materials 13.55%
- Health Care 12.77%
- Consumer Staples 7.00%
- Industrials 4.60%
- Energy 4.39%
- Communication Services 3.28%
- Financials 2.98%
- Utilities 1.72%
- Real Estate .70%
- Cash .54%