AlAhli North America Index Fund

Fact Sheet | Ending October 31, 2019

Approved Shariah Board

الأهلي كابيتال NCB Capital

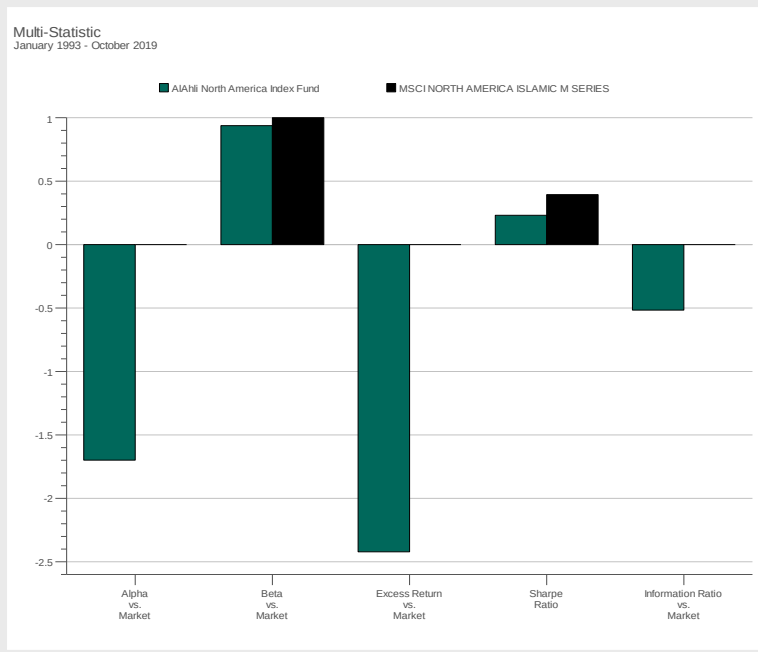
FUND OBJECTIVES

Long term capital growth

FUND FACTS

Currency	US Dollar
Minimum Investment	1000 USD
Inception	Dec-1992
Management Fees**	0.30% + Other Exp
Fund Assets	USD 181.15 Million
Benchmark	MSCI North America 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

MULTIPLE STATISTICS



INFORMATION

www.ncbc.com **92 0000 232**

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** 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.

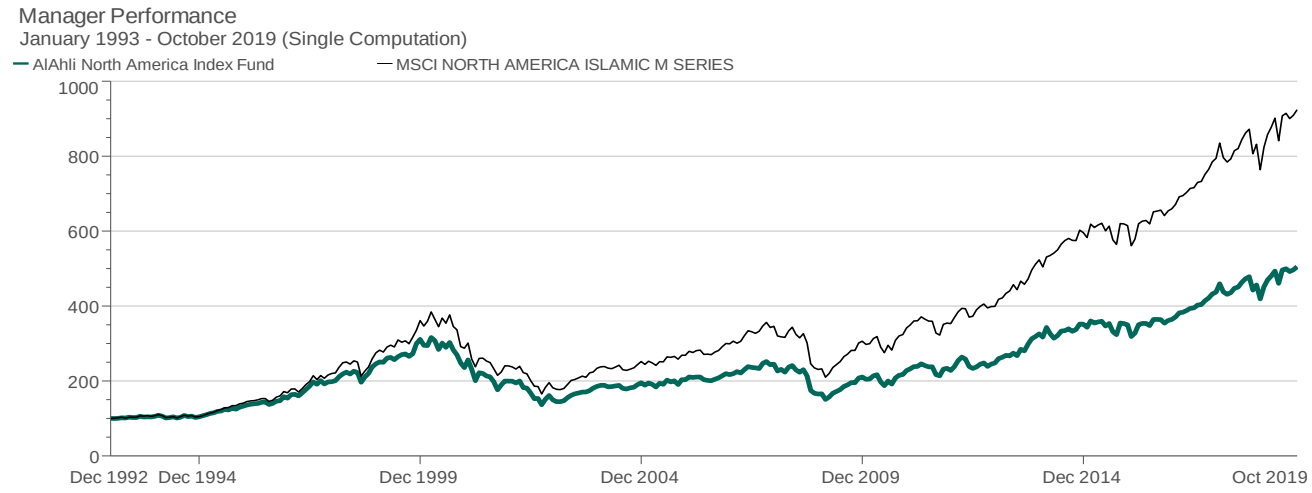
PERFORMANCE

not annualized if less than one year

Short Term		**1 Month**	**3 Months**	**6 Months**	**9 Months**
Fund		1.64%	1.03%	2.30%	11.87%
Benchmark		1.65%	1.06%	2.53%	12.19%
Calendar Returns	**YTD**	**2018**	**2017**	**2016**	**Since Inception**
Fund	20.49%	-4.17%	20.00%	4.18%	6.22%
Benchmark	20.97%	-3.82%	20.43%	7.34%	8.64%

	1 Year		**3 Years**		**5 Years**		**10 Years**	
	Fund	Benchmark	**Fund**	Benchmark	**Fund**	Benchmark	**Fund**	Benchmark
Annualized Return	14.09%	14.61%	12.50%	12.94%	8.40%	9.97%	9.97%	12.62%
Cumulative Return	14.09%	14.61%	42.38%	44.07%	49.69%	60.80%	158.58%	228.34%
Standard Deviation	16.78%	16.92%	11.80%	11.89%	12.64%	12.80%	13.21%	12.71%
Sharpe Ratio	0.69	0.72	0.9	0.93	0.56	0.67	0.69	0.93

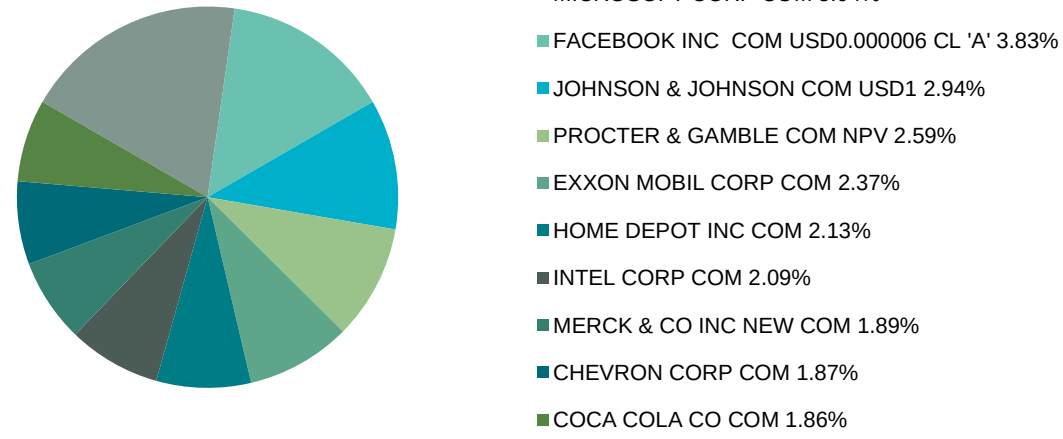
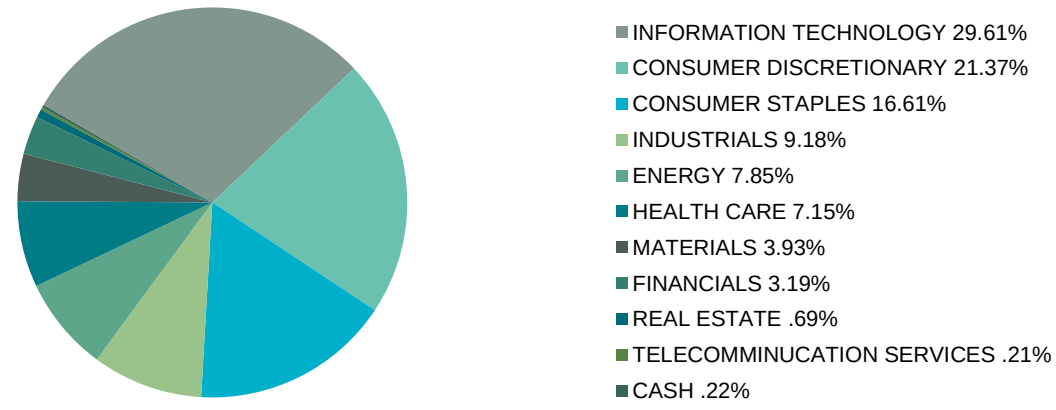
FUND PERFORMANCE



STATISTICAL ANALYSIS

Versus Benchmark	**1 Year**	**3 Years**	**5 Years**	**10 Years**
Alpha	-0.35%	-0.31%	-1.30%	-2.29%
Beta	0.99	0.99	0.99	1
R-Squared	99.99%	99.99%	99.56%	92.16%
Information Ratio	-2.61	-3.58	-1.82	-0.72
Tracking Error	0.20%	0.12%	0.86%	3.70%
Excess Return	-0.52%	-0.44%	-1.56%	-2.66%
Batting Average	16.67%	11.11%	8.33%	23.33%

Breakdown of Top 10 Holdings



Sectoral Allocation