

AlAhli Europe Index Fund

Fact Sheet | Ending March 31, 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 77.09 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	0.09%
Dealing Cost	0.00%
	3,542
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 begening 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.

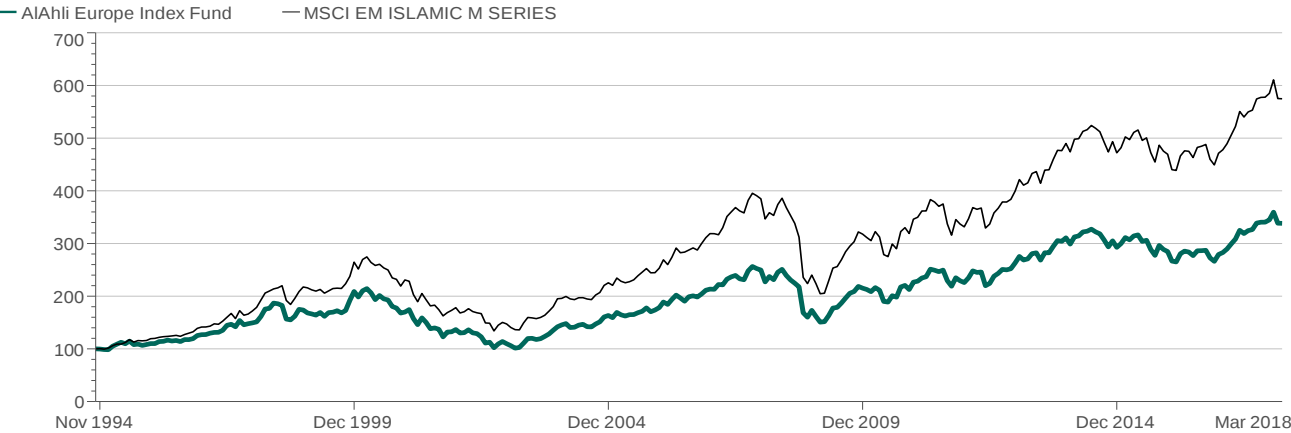
PERFORMANCE

not annualized if less than one year

Short Term		1 Month		3 Months		6 Months		9 Months		
Fund		-0.08%		-1.88%		-0.16%		6.09%		
Benchmark		-0.06%		-1.77%		0.08%		6.42%		
Calendar Returns	YTD	2017		2016		2015		Since Inception		
Fund		-1.88%		23.50%		-1.95%		-2.74%		5.36%
Benchmark		-1.77%		24.14%		0.40%		-0.58%		7.78%
		1 Year		3 Years		5 Years		10 Years		
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	
Annualized Return		13.07%	13.63%	3.29%	4.95%	4.55%	6.72%	3.87%	4.99%	
Cumulative Return		13.07%	13.63%	10.21%	15.60%	24.90%	38.46%	46.25%	62.73%	
Standard Deviation		10.49%	10.55%	11.79%	12.06%	11.36%	11.68%	15.64%	17.45%	
Sharpe Ratio		1.1	1.15	0.2	0.33	0.34	0.52	0.2	0.24	

FUND PERFORMANCE

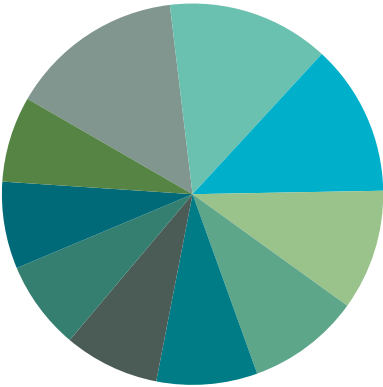
Manager Performance
December 1994 - March 2018 (Single Computation)



STATISTICAL ANALYSIS

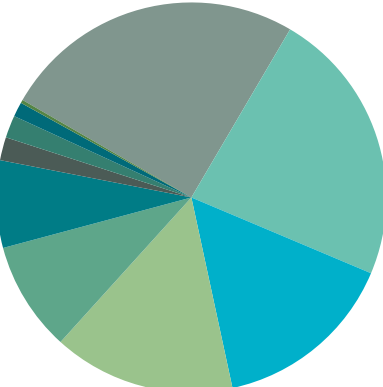
Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	-0.42%	-1.48%	-1.87%	-0.64%
Beta	0.99	0.98	0.97	0.89
R-Squared	99.99%	99.60%	99.40%	97.61%
Information Ratio	-4.36	-2.07	-2.29	-0.36
Tracking Error	0.13%	0.80%	0.95%	3.14%
Excess Return	-0.56%	-1.66%	-2.18%	-1.12%
Batting Average	0.00%	5.56%	13.33%	28.33%

Breakdown of Top 10 Holdings*



NESTLE SA REG SHS	4.88%
NOVARTIS AG REG SHS	4.55%
ROCHE HOLDING AG GEN	4.25%
BP PLC	3.38%
TOTAL SA	3.16%
ROYAL DUTCH SHELL PL	2.83%
SAP AG	2.68%
BAYER NAMEN AKT	2.49%
BASF - NAMEN AKT	2.44%
NOVO NORDISK	2.41%

Sectoral Allocation*



CONSUMER DISCRETIONARY	24.94%
CONSUMER STAPLES	22.74%
MATERIALS	15.15%
ENERGY	14.99%
INFORMATION TECHNOLOGY	9.05%
INDUSTRIALS	7.19%
HEALTH CARE	1.91%
FINANCIALS	1.85%
TELECOMMUNUCATION SERVICES	1.21%
REAL ESTATE	.27%