AlAhli Europe Index Fund

Fact Sheet |Ending March 31, 2018

Approved Shariah Board

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%

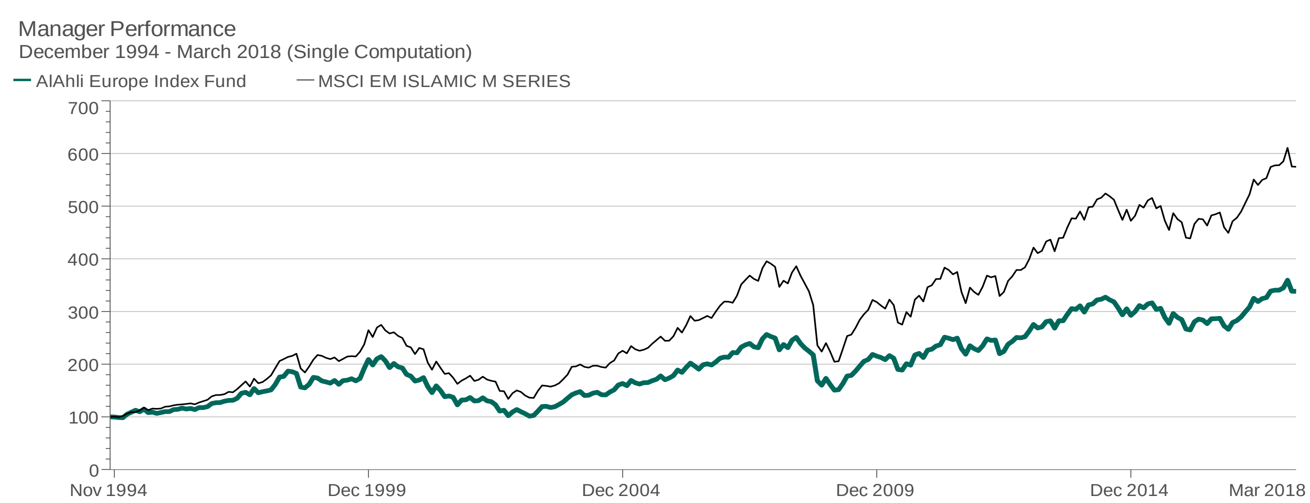
PERFORMANCE

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

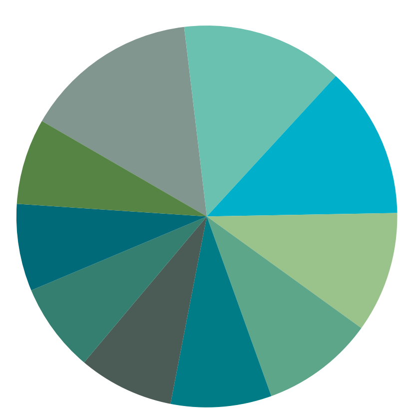
FUND PERFORMANCE



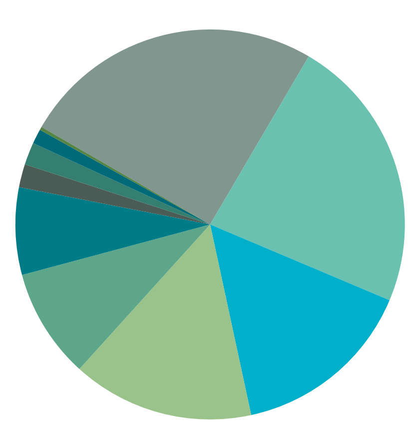
STATISTICAL ANALYSIS

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*



Sectoral Allocation*



INFORMATION

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

*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.