

# AlAhli US Dollar Sukuk Fund

Fact Sheet | Ending February 28, 2017



الأهلي كابيتال  
NCB Capital



## FUND OBJECTIVES

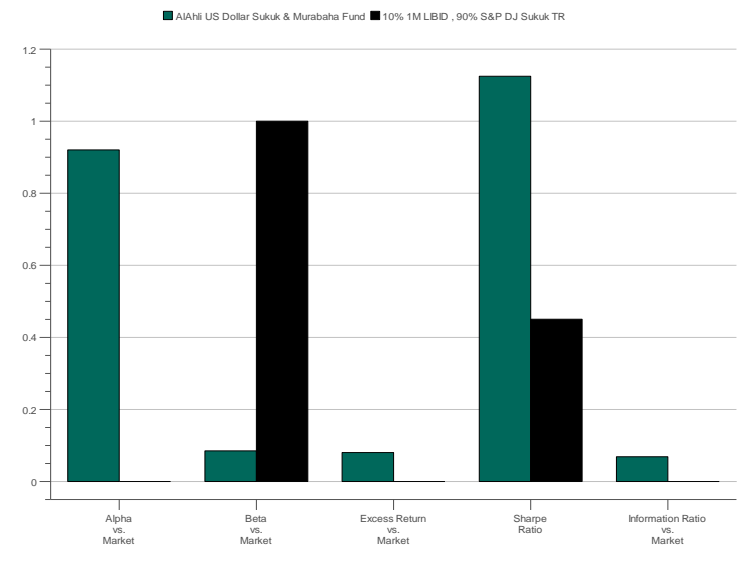
To Provide competitive returns through investing in Sukuk, Murabaha and other Sharia-compliant fixed income instruments.

## FUND FACTS

Currency	US Dollar
Minimum Investment	10000 USD
Inception	Mar-2010
Management Fees**	0.75% + Other Exp
Fund Assets	USD 21.59 Million
Benchmark	10% 30d Rolling Avg 1M USD Interbank (LIBID)+ 90% S&P Dow Jones Sukuk Total Return
Subscription/	Before or at 12 noon on the day prior to the targeted Valuation Day
Redemption Notice	Before or at 12 noon on the day prior to the targeted Valuation Day
Valuation Days	Every Saudi Business day
Redemption Payment Day	3rd Business Day after the Valuation Day
Risk Level	Medium Risk

## MULTIPLE STATISTICS

Multi-Statistic  
March 2010 - February 2017



## INFORMATION

[www.ncbc.com](http://www.ncbc.com)

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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.

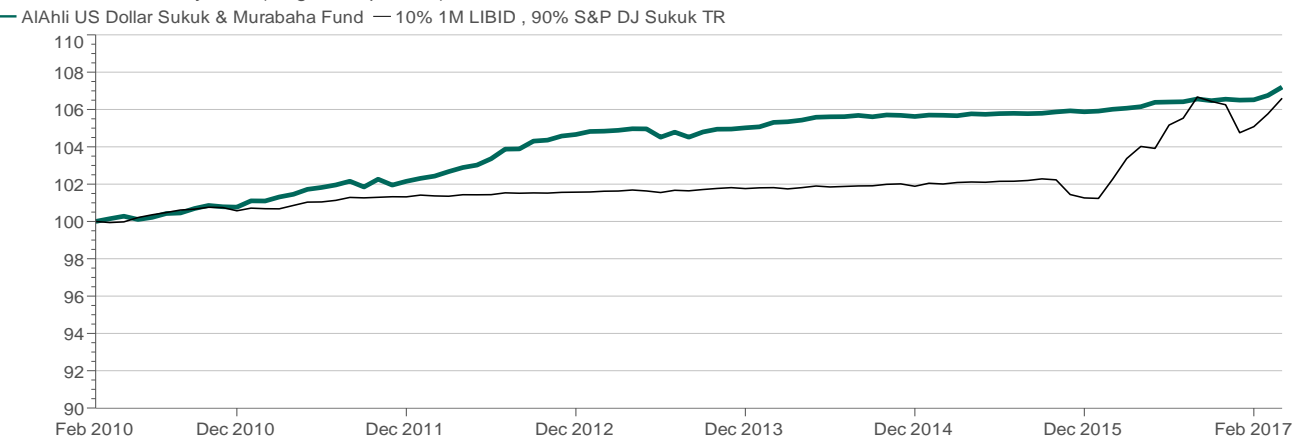
## PERFORMANCE

not annualized if less than one year

Short Term		1 Month		3 Months		6 Months		9 Months	
Fund		0.42%		0.65%		0.60%		0.77%	
Benchmark		0.79%		1.76%		-0.06%		2.59%	
Calendar Returns	YTD	2016		2015		2014		Since Inception	
Fund	0.64%	0.61%		0.24%		0.58%		1.00%	
Benchmark	1.45%	3.77%		-0.61%		0.12%		0.92%	
		1 Year		3 Years		5 Years		10 Years	
		Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
Annualized Return		1.12%	4.24%	0.59%	1.54%	0.91%	1.01%		
Cumulative Return		1.12%	4.24%	1.79%	4.71%	4.66%	5.16%		
Standard Deviation		0.48%	2.57%	0.33%	1.72%	0.50%	1.34%		
Sharpe Ratio		0.63	1.34	0.36	0.62	1	0.44		

## FUND PERFORMANCE

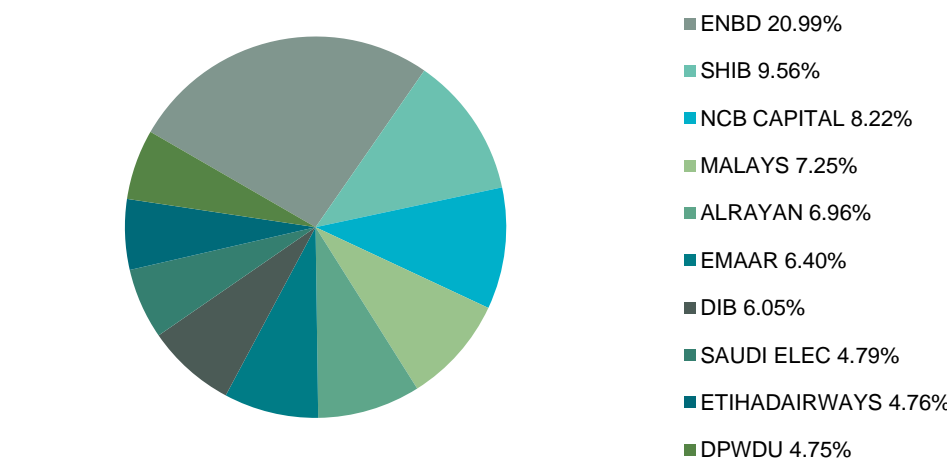
Manager Performance  
March 2010 - February 2017 (Single Computation)



## STATISTICAL ANALYSIS

Versus Benchmark	1 Year	3 Years	5 Years	10 Years
Alpha	0.83%	0.47%	0.83%	
Beta	0.07	0.08	0.08	
R-Squared	13.98%	17.29%	4.64%	
Information Ratio	-1.29	-0.59	-0.07	
Tracking Error	2.43%	1.61%	1.33%	
Excess Return	-3.12%	-0.95%	-0.10%	
Batting Average	33.33%	50.00%	63.33%	

## Breakdown of Top 10 Issuers



## Asset Class Allocation

