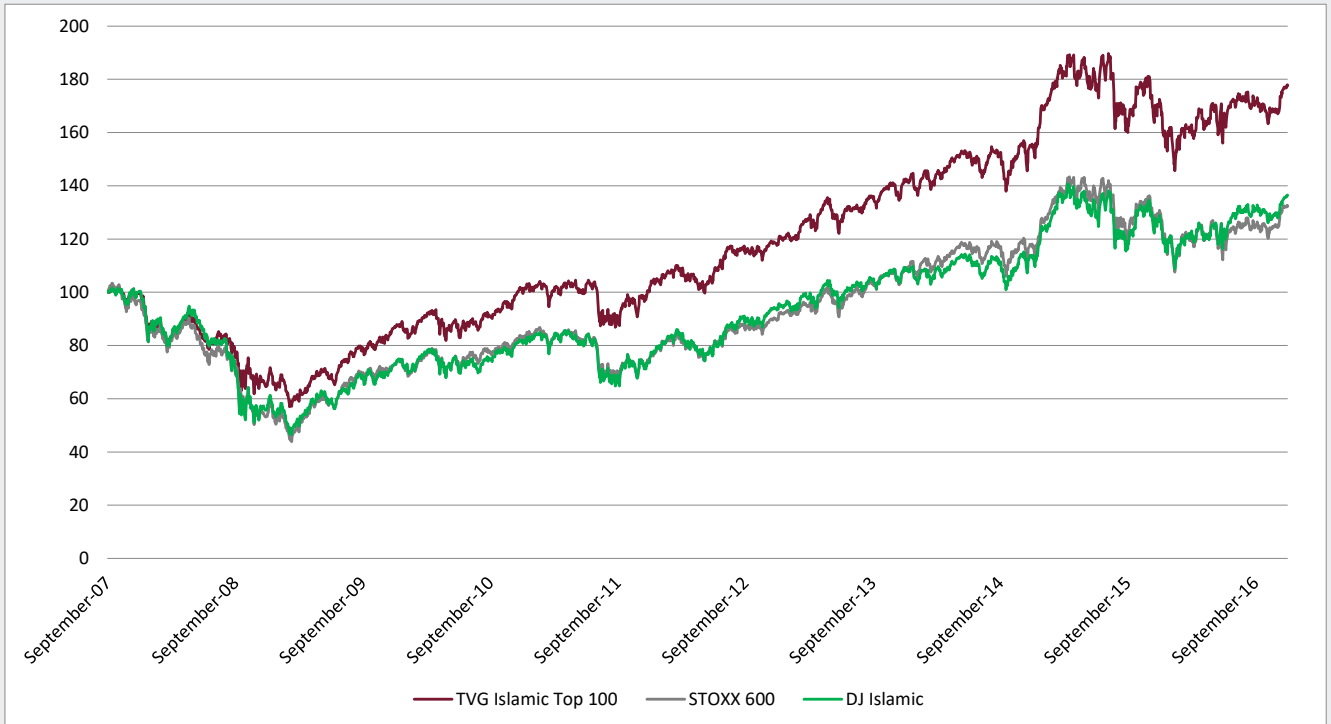


■ TVG Top 100 Islamic Index

Update: 31.Dezember 2016



Grafik 1: TVG Islamic Index vs. STOXX 600 Performance Index

	TVG Top 100 Islamic	Euro STOXX	DJ Islamic Euro
Alpha p.a.	3,27%	-	0,52%
Beta	0,89	1,00	1,00
Return p.a.	6,14%	2,96%	3,28%
Std. Deviation p.a.	19,44%	21,07%	22,08%
Tracking Error p.a.	5,39%	-	6,54%
Sharpe Ratio	0,31	0,13	0,14
Treynor Ratio	6,66%	2,76%	3,07%
Information Ratio	50,64%	-	9,49%

Tabelle 1: Performance Indikatoren im Vergleich zur Benchmark

	TVG Top 100 Islamic	Euro STOXX	DJ Islamic Euro
Oct 07 - Oct 08	-23,24%	-29,69%	-29,25%
Oct 08 - Oct 09	2,56%	-1,20%	-4,15%
Oct 09 - Oct 10	15,27%	10,74%	10,20%
Oct 10 - Oct 11	-0,66%	-9,75%	-9,49%
Oct 11 - Oct 12	27,06%	23,60%	30,56%
Oct 12 - Oct 13	18,06%	19,70%	17,98%
Oct 13 - Oct 14	12,83%	14,16%	6,94%
Oct 14 - Oct 15	7,30%	4,56%	7,00%
Oct 15 - Oct 16	4,67%	2,14%	10,27%
Oct 16 - Dec 16	3,82%	5,82%	3,86%

Tabelle 2: Performance seit Berechnungsbeginn vs. Benchmark

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