

TVG Islamic USA Index

The TVG Islamic USA Index consists of the 100 most competitive members of the S&P 500 Index according to the TVG Quality Score that comply with Islamic investing principles. The Score measures the competitiveness of companies based on parameters like Governance, Brand, Innovation Capital, Corporate Risk, Stakeholder Relations and Human Capital. Academic studies show that strategies which are based on these indicators yield a significant outperformance. A Sharia-compliant screening excludes companies that are active in controversial sectors like alcohol, tobacco, gambling, pork products or financial services and companies whose financial structure displays excessive leverage or income from interest rates.

10 YEAR RETURNS



PERFORMANCE INDICATORS

	TVG ISLAMIC USA	S&P 500
ALPHA	0.08%	
BETA	1.01	1
ANNUAL RETURN	12.88%	11.00%
STD. DEVIATION	12.29%	12.17%
TRACKING ERROR	3.06%	
SHARPE RATIO	1.03	0.89
TREYNOR RATIO	12.56%	10.80%
INFORM. RATIO	49.52%	

RETURNS

	TVG ISLAMIC USA	S&P 500
1 YEAR	12.1%	6.0%
3 YEARS	46.6%	38.2%
SINCE 09 / 2013	90.1%	73.9%

INDEX PROFILE

- **Benchmark:**
S&P 500
- **Asset Class:**
Stocks
- **Region:**
USA
- **Number of Constituents:**
100
- **Currency:**
US Dollar
- **Date of Rebalancing:**
September 30
- **Screening:**
Islamic Guidelines
- **Selection:**
TVG Quality Score
- **Weighting:**
Free-Float Market Value
- **Base Date:**
September 30, 2013

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ICB SECTOR BREAKDOWN

SECTOR	WEIGHT
TECHNOLOGY	30.4%
HEALTH CARE	25.5%
INDUSTRIAL GOODS & SERVICES	15.3%
OIL & GAS	10.8%
PERSONAL & HOUSEHOLD GOODS	5.5%
CHEMICALS	3.4%
TRAVEL & LEISURE	1.8%
UTILITIES	1.6%
OTHERS	2.1%

COUNTRY BREAKDOWN

COUNTRY	WEIGHT
UNITED STATES	96.6%
IRELAND	2.3%
SWITZERLAND	0.7%
UNITED KINGDOM	0.5%

TOP HOLDINGS

COMPANY	WEIGHT
APPLE INCO.	17.71%
JOHNSON & JOHNSON	6.34%
UNITEDHEALTH GROUP INCO.	4.11%
CHEVRON CORP.	4.01%
INTEL CORP.	3.73%
THE PROCTER & GAMBLE CO.	3.54%
MERCK & COMPANY INCO.	3.23%
HONEYWELL INTL.INCO.	2.11%
UNION PACIFIC CORP.	2.06%
UNITED TECHS.CORP.	1.91%

CONTACT

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