



ITS Shariah Index (USD)

INDEX FACTSHEET | Feb 06, 2025

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The ITS Shariah Index tracks the performance of thirty cap-weighted Shariah-compliant equities traded on the ITS. Securities are screened for compliance by Sahih Invest, a product of Sahih Systems, licensed by the Astana International Financial Center (AIFC). The selection aligns with standards developed based on AAOIFI and accredited by the Ulema Council of the Tatarstan Republic.

PERFORMANCE

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD)



| INDEX | YTD | 2022 | 2023 | 2024 | ALL-TIME |
|------------------------|--------------|----------------|---------------|---------------|----------------|
| ITS SHARIAH | 1,16% | -17,89% | 18,12% | 18,01% | 115,17% |
| S&P 500 Shariah | 2,14% | -23,48% | 31,60% | 24,60% | 121,21% |
| FTSE Shariah All-World | 2,72% | -18,85% | 23,17% | 8,78% | 81,62% |
| Gold | 8,63% | -0,43% | 13,34% | 27,48% | 69,58% |



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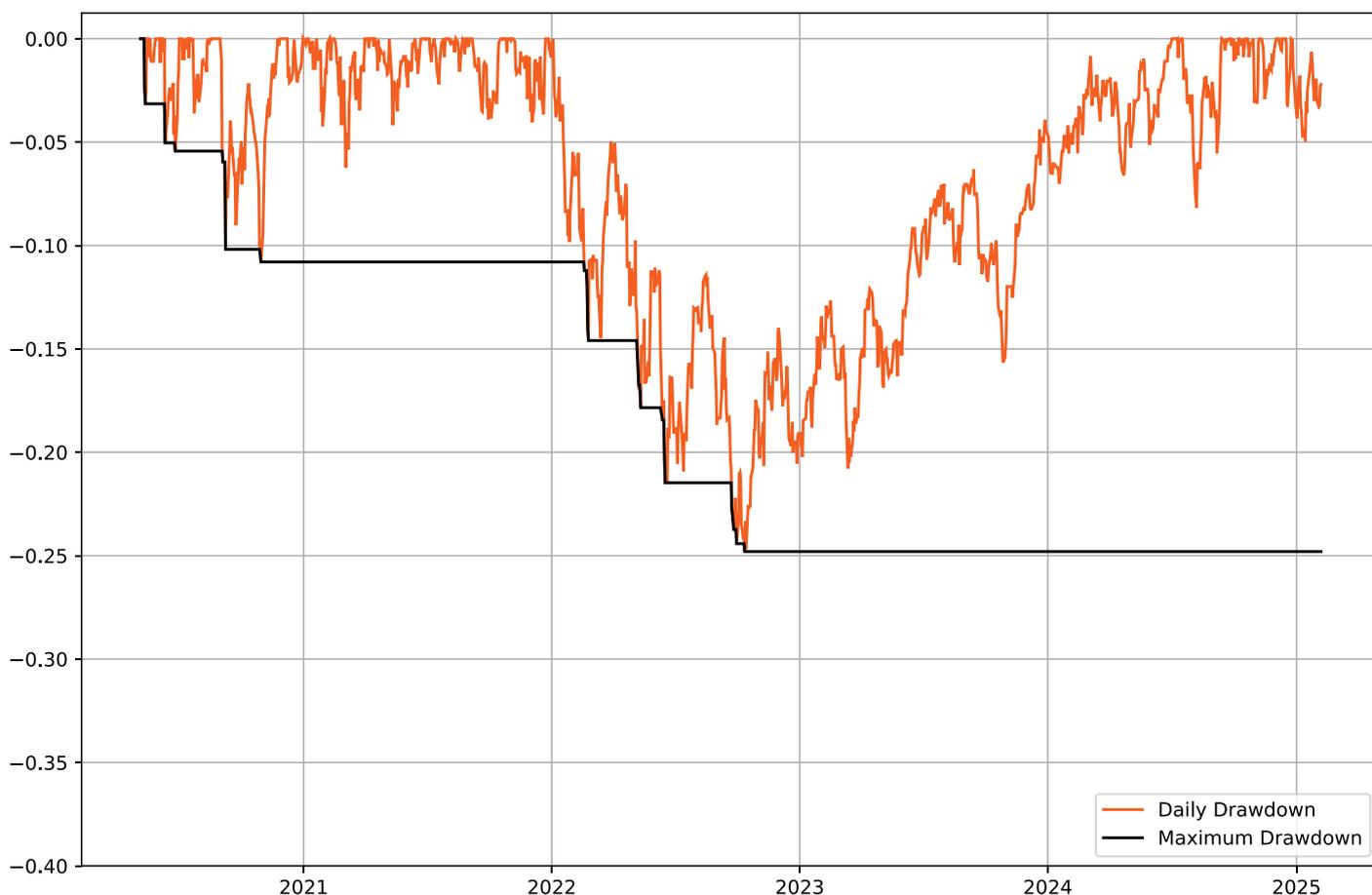
SHARPE RATIO

Sharpe ratio measures the performance of an investment in index since 05/2020 compared to a risk-free asset (US 3 Month T-Bills) after adjusting for its risk.

| INDEX | SHARPE RATIO |
|------------------------|--------------|
| ITS Shariah | 0,76 |
| S&P 500 Shariah | 0,85 |
| FTSE Shariah All-World | 0,65 |
| Gold | 0,62 |

MAXIMUM DRAWDOWN

A maximum drawdown is the maximum observed loss from a peak to a trough of a portfolio, before a new peak is attained.



| TIME | ITS Shariah | S&P 500 Shariah | FTSE Shariah All-World | Gold |
|---------|---------------|-----------------|------------------------|--------|
| 1 year | 24,80% | 28,23% | 26,41% | 20,43% |
| 1 month | 11,68% | 12,87% | 12,12% | 8,95% |



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CONSTITUENTS

ITS Shariah has a concentration limit of 10% per a component. If the weight of one or more Index Components (or the sum of all weights for the Index Components of one Issuer) exceeds 10% on Rebalance Day, excess weight value is distributed among the remaining Index Components proportionally.

CONSTITUENTS OF THE INDEX ON THE LAST REBALANCE DAY

| | | | |
|----|-------------|---------------------------------|---------------|
| 1 | AAPL | APPLE INC. | 10,00% |
| 2 | MSFT | MICROSOFT CORPORATION | 10,00% |
| 3 | NVDA | NVIDIA CORPORATION | 10,00% |
| 4 | TSLA | TESLA, INC. | 8,87% |
| 5 | AVGO | BROADCOM INC. | 7,21% |
| 6 | LLY | ELI LILLY AND COMPANY | 4,77% |
| 7 | V | VISA INC. | 4,28% |
| 8 | MA | MASTERCARD INCORPORATED CLASS A | 3,32% |
| 9 | XOM | EXXON MOBIL CORPORATION | 3,30% |
| 10 | ORCL | ORACLE CORPORATION | 3,19% |
| 11 | HD | THE HOME DEPOT, INC. | 2,76% |
| 12 | PG | THE PROCTER & GAMBLE COMPANY | 2,63% |
| 13 | JNJ | JOHNSON & JOHNSON | 2,43% |
| 14 | CRM | SALESFORCE, INC. | 2,17% |
| 15 | ABBV | ABBVIE INC. | 2,12% |
| 16 | SAP | SAP SE (ADR) | 2,11% |
| 17 | CVX | CHEVRON CORPORATION | 1,90% |
| 18 | KO | THE COCA-COLA COMPANY | 1,83% |
| 19 | MRK | MERCK & CO., INC. | 1,71% |
| 20 | CSCO | CISCO SYSTEMS, INC. | 1,63% |
| 21 | NOW | SERVICENOW, INC. | 1,50% |
| 22 | TMO | THERMO FISHER SCIENTIFIC INC. | 1,48% |
| 23 | AZN | ASTRAZENECA PLC | 1,44% |
| 24 | ABT | ABBOTT LABORATORIES | 1,41% |
| 25 | PEP | PEPSICO, INC. | 1,39% |
| 26 | ISRG | INTUITIVE SURGICAL, INC. | 1,39% |
| 27 | AMD | ADVANCED MICRO DEVICES, INC. | 1,34% |
| 28 | ADBE | ADOBE INC. | 1,29% |
| 29 | QCOM | QUALCOMM INCORPORATED | 1,26% |
| 30 | CAT | CATERPILLAR INC. | 1,26% |

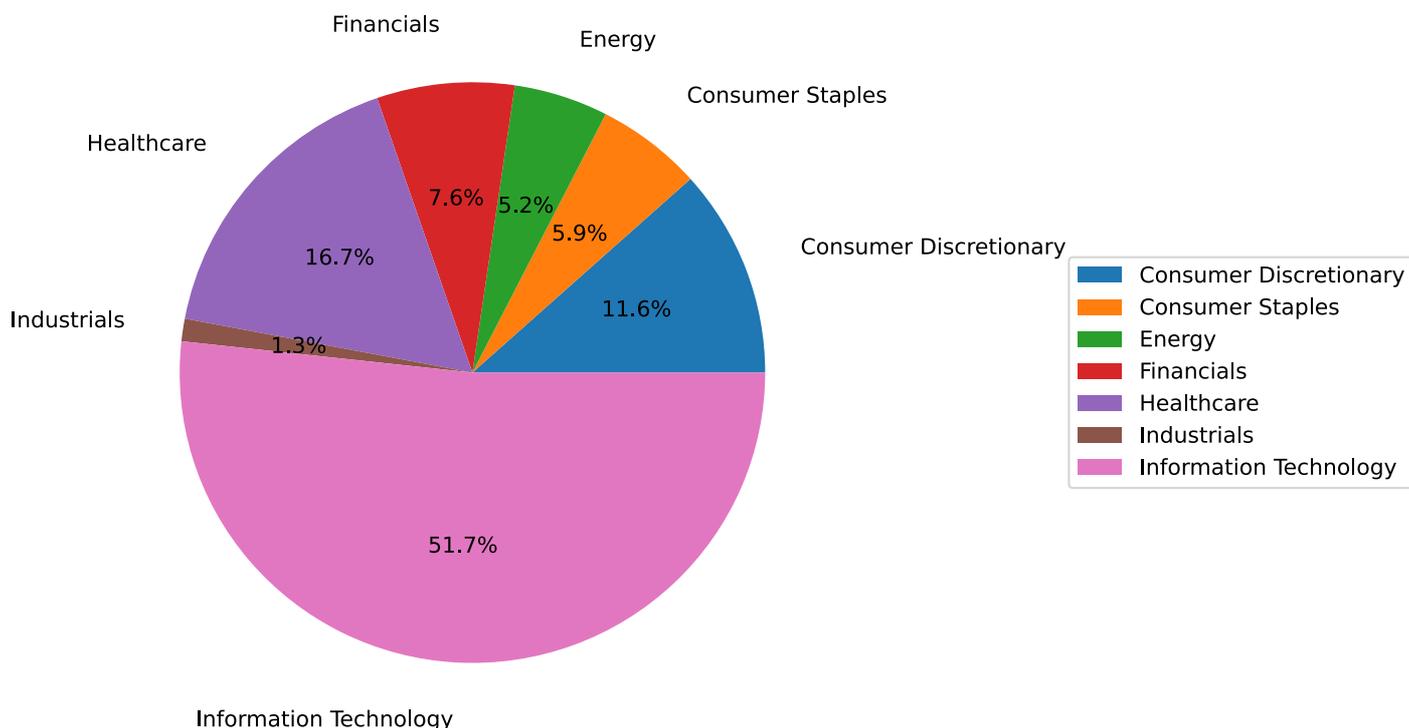


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SECTOR WEIGHTS



SHARIAH SCREENING METHODOLOGY

The Index Universe is comprised of the largest market capitalization components that comply with Shariah standards, as determined by the methodology of an Independent Expert, based on the criteria established by AAOIFI.

All constituents of the ITS Shariah Index are subject to Shariah compliance screening across two categories: activity-based (ensuring the company's operations align with Shariah principles) and accounting-based (ensuring financial ratios meet the prescribed thresholds).

As of September 4, 2024, the methodology for component selection was updated, affecting the composition of the index. This update involves the use of the 24-month average market capitalization instead of total assets.



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