



# ITS World Index (USD)

INDEX FACTSHEET | Feb 07, 2025

## ITS World Index (USD)

The ITS World Index (USD) captures large-cap representation across America, Europe and Asia including Kazakhstan.

With ITS liquidity hub the well balanced ITS World Index is a unique opportunity to get all main equities available in Central Asia in one compact basket.

## PERFORMANCE

### CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD)



INDEX	YTD	2022	2023	2024	ALL-TIME
<b>ITS WORLD</b>	<b>4,13%</b>	<b>-23,45%</b>	<b>28,29%</b>	<b>18,91%</b>	<b>105,93%</b>
S&P 500	2,45%	-19,44%	24,23%	23,31%	111,56%
NASDAQ 100	2,28%	-32,97%	53,81%	24,88%	139,19%
Hang Seng	5,04%	-15,43%	-14,00%	18,38%	-12,26%



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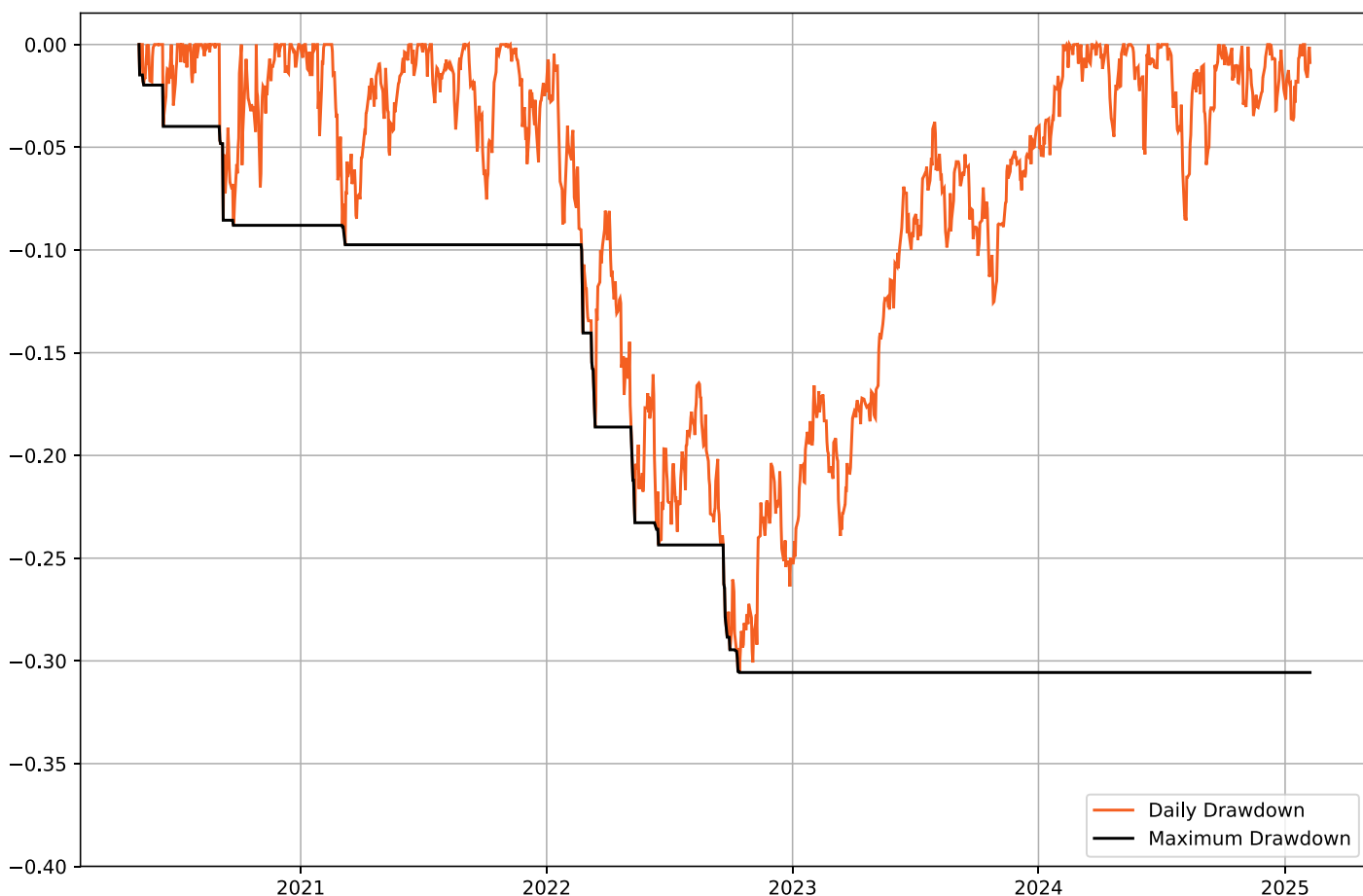
### SHARPE RATIO

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
<b>ITS WORLD</b>	<b>0,86</b>
S&P 500	0,83
NASDAQ 100	0,83
Hang Seng	-0,17

### 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 WORLD	S&P 500	NDX	HSI
1 year	<b>30,56%</b>	25,43%	35,50%	44,13%
1 month	<b>13,46%</b>	12,77%	15,98%	25,98%



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## CONSTITUENTS

ITS World 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 from the same region proportionally.

### CONSTITUENTS OF THE INDEX ON THE LAST REBALANCE DAY

#### AMERICAS

<b>AAPL</b>	APPLE INC.	<b>5,06%</b>
<b>NVDA</b>	NVIDIA CORPORATION	<b>4,81%</b>
<b>MSFT</b>	MICROSOFT CORPORATION	<b>4,50%</b>
<b>AMZN</b>	AMAZON.COM, INC.	<b>3,26%</b>
<b>GOOG</b>	ALPHABET INC. CLASS C	<b>3,23%</b>
<b>GOOGL</b>	ALPHABET INC. CLASS A	<b>3,21%</b>
<b>META</b>	META PLATFORMS, INC. CLASS A	<b>2,15%</b>
<b>TSLA</b>	TESLA, INC.	<b>1,74%</b>
<b>BRK B</b>	BERKSHIRE HATHAWAY INC.	<b>1,41%</b>
<b>AVGO</b>	BROADCOM INC.	<b>1,34%</b>
<b>WMT</b>	WALMART INC.	<b>1,04%</b>
<b>LLY</b>	ELI LILLY AND COMPANY	<b>1,01%</b>
<b>JPM</b>	JPMORGAN CHASE & CO.	<b>0,98%</b>
<b>V</b>	VISA INC.	<b>0,87%</b>
<b>UNH</b>	UNITEDHEALTH GROUP INCORPORATED	<b>0,72%</b>
<b>XOM</b>	EXXON MOBIL CORPORATION	<b>0,70%</b>
<b>ORCL</b>	ORACLE CORPORATION	<b>0,69%</b>
<b>MA</b>	MASTERCARD INCORPORATED CLASS A	<b>0,68%</b>
<b>COST</b>	COSTCO WHOLESALE CORPORATION	<b>0,60%</b>

#### ASIA

<b>TM</b>	TOYOTA MOTOR CORPORATION	<b>7,28%</b>
<b>BABA</b>	ALIBABA GROUP HOLDING LIMITED ADR	<b>6,47%</b>
<b>SONY</b>	SONY GROUP CORPORATION	<b>3,77%</b>
<b>IBN</b>	ICICI BANK LIMITED	<b>3,23%</b>



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<b>JD</b>	JD.COM, INC. ADR	<b>1,81%</b>
<b>NTES</b>	NETEASE, INC.	<b>1,80%</b>
<b>TAK</b>	TAKEDA PHARMACEUTICAL COMPANY LIMITED	<b>1,31%</b>
<b>BIDU</b>	BAIDU, INC.	<b>0,92%</b>
<b>LI</b>	LI AUTO INC.	<b>0,76%</b>
<b>CHKP</b>	CHECK POINT SOFTWARE TECHNOLOGIES LTD.	<b>0,62%</b>
<b>CYBR</b>	CYBERARK SOFTWARE LTD.	<b>0,47%</b>
<b>MBLY</b>	MOBILEYE GLOBAL INC. CLASS A	<b>0,43%</b>
<b>MNDY</b>	MONDAY.COM LTD.	<b>0,40%</b>
<b>RDY</b>	DR. REDDY'S LABORATORIES LTD	<b>0,38%</b>
<b>WIX</b>	WIX.COM LTD.	<b>0,36%</b>

## EUROPE

<b>SAP</b>	SAP SE (ADR)	<b>4,78%</b>
<b>AZN</b>	ASTRAZENECA PLC	<b>3,39%</b>
<b>NVS</b>	NOVARTIS AG	<b>3,33%</b>
<b>SHEL</b>	SHELL PLC	<b>3,24%</b>
<b>CB</b>	CHUBB LIMITED	<b>1,83%</b>
<b>BUD</b>	ANHEUSER-BUSCH INBEV SA/NV	<b>1,69%</b>
<b>UBS</b>	UBS GROUP AG	<b>1,68%</b>
<b>RIO</b>	RIO TINTO PLC, ADR	<b>1,63%</b>
<b>SPOT</b>	SPOTIFY TECHNOLOGY S.A.	<b>1,55%</b>
<b>BTI</b>	BRITISH AMERICAN TOBACCO P.L.C.	<b>1,33%</b>
<b>RACE</b>	FERRARI N.V.	<b>1,28%</b>
<b>NXPI</b>	NXP SEMICONDUCTORS N.V.	<b>0,91%</b>
<b>ALC</b>	ALCON INC.	<b>0,70%</b>
<b>GRMN</b>	GARMIN LTD.	<b>0,66%</b>

## KAZAKHSTAN

<b>KMG</b>	NC "KAZMUNAYGAS" JSC	<b>2,11%</b>
<b>KSPI</b>	JOINT STOCK COMPANY KASPI.KZ	<b>1,89%</b>



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## INDEX CONCENTRATION

Index concentration measures a cumulative weight of top holdings in index.

