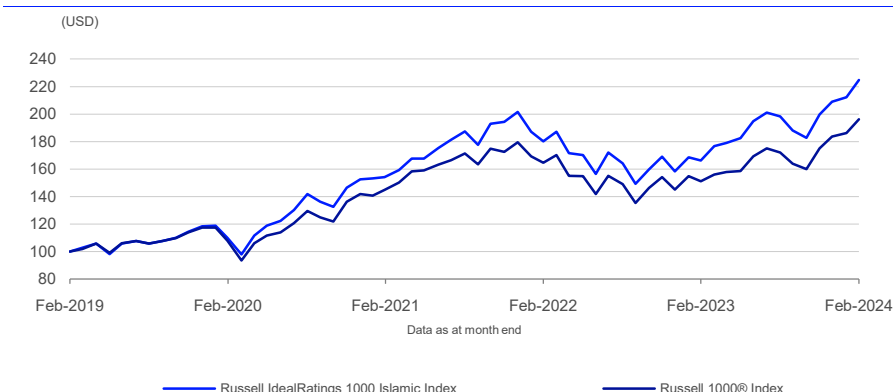


# Russell IdealRatings 1000 Islamic index

Data as at: 29 February 2024

The FTSE IdealRatings Islamic Index Series has been designed to be used as the basis of Shariah compliant investment products that meet the requirements of Islamic investors globally. Using the Russell 1000 Index as a base universe, constituents are then screened by IdealRatings, who are responsible for ascertaining the Shariah compliance of constituents of the FTSE IdealRatings Islamic Index Series.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell IdealRatings 1000 Islamic Index	12.6	13.5	7.6	35.4	45.8	124.9	13.4	17.6	13.3	18.6	19.1
Russell 1000® Index	12.1	14.0	6.9	29.8	35.5	96.2	10.7	14.4	12.6	17.6	18.8

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (USD)	2019	2020	2021	2022	2023
Russell IdealRatings 1000 Islamic Index	32.1	28.9	32.2	-21.4	31.9
Russell 1000® Index	31.4	21	26.5	-19.1	26.5

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell IdealRatings 1000 Islamic Index	2.7	0.7	0.9	-	-10.6	-26.9	-32.4	-
Russell 1000® Index	2.4	0.6	0.8	0.8	-10.3	-25.1	-34.6	-34.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Coverage

The FTSE IdealRatings Islamic Index Series covers all regions across both developed and emerging markets, to create a comprehensive Shariah indexing solution.

### Impartial and Investable

By partnering with IdealRatings, an impartial research provider, FTSE Russell remains neutral and fully up to date with latest practices. IdealRatings' services have been reviewed and approved by several Islamic scholars, advisors and institutions globally. Stocks are selected and weighted to ensure that the index is investable.

### Fatwa certified

The FTSE IdealRatings Islamic Index Series has been fully certified as Shariah-compliant through the issue of a Fatwa (Islamic legal opinion).

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents - Russell IdealRatings 1000 Islamic index

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	United States	Software and Computer Services	3,074,631	10.71
Apple Inc.	United States	Technology Hardware and Equipment	2,662,150	9.27
Nvidia	United States	Technology Hardware and Equipment	1,877,482	6.54
Meta Platforms Inc	United States	Software and Computer Services	1,082,770	3.77
Alphabet Class A	United States	Software and Computer Services	821,785	2.86
Alphabet Class C	United States	Software and Computer Services	700,731	2.44
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	637,028	2.22
Broadcom	United States	Technology Hardware and Equipment	559,973	1.95
Tesla	United States	Automobiles and Parts	556,325	1.94
Exxon Mobil Corporation	United States	Oil, Gas and Coal	422,584	1.47
Totals			12,395,458	43.18

Top 10 Constituents - Russell 1000 Index

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	United States	Software and Computer Services	3,074,631	6.58
Apple Inc.	United States	Technology Hardware and Equipment	2,662,150	5.69
Nvidia	United States	Technology Hardware and Equipment	1,877,482	4.02
Amazon.Com	United States	Retailers	1,590,547	3.40
Meta Platforms Inc	United States	Software and Computer Services	1,082,770	2.32
Alphabet Class A	United States	Software and Computer Services	821,785	1.76
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	748,755	1.60
Alphabet Class C	United States	Software and Computer Services	700,731	1.50
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	637,028	1.36
Broadcom	United States	Technology Hardware and Equipment	559,973	1.20
Totals			13,755,851	29.42

ICB Industry Breakdown

ICB Code	ICB Industry	Russell IdealRatings 1000 Islamic		Russell 1000®		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	91	50.25	133	33.12	17.12
15	Telecommunications	8	1.21	19	2.03	-0.81
20	Health Care	77	14.25	113	11.84	2.41
30	Financials	-	-	139	10.64	-10.64
35	Real Estate	20	1.42	63	2.58	-1.16
40	Consumer Discretionary	83	10.60	176	14.53	-3.93
45	Consumer Staples	29	5.50	55	4.58	0.93
50	Industrials	100	8.45	184	12.79	-4.34
55	Basic Materials	28	2.48	39	1.78	0.69
60	Energy	29	5.12	40	3.75	1.37
65	Utilities	8	0.72	46	2.36	-1.64
Totals		473	100.00	1007	100.00	

Country Breakdown

Country	Russell IdealRatings 1000 Islamic			Russell 1000®		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
USA	473	28,704,763	100.00	1007	46,755,158	100.00
Totals	473	28,704,763	100.00	1007	46,755,158	100.00

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

19 July 2022

Base Date

15 June 2012

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-Day indexes available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD and CAD

Review Dates

Quarterly in March, June, September and December

Index Characteristics

Attributes	Russell IdealRatings 1000 Islamic	Russell 1000®
Number of constituents	473	1007
Net MCap (USDm)	28,704,763	46,755,158
Dividend Yield %	1.13	1.38
Constituent Sizes (Net MCap USDm)		
Average	60,687	46,430
Largest	3,074,631	3,074,631
Smallest	213	172
Median	15,046	12,117
Weight of Largest Constituent (%)	10.71	6.58
Top 10 Holdings (% Index MCap)	43.18	29.42

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