

Incorrect Historical Analytics for FTSE Sukuk Index

FTSE Russell has identified an issue related to the calculation of historical analytics within the FTSE Sukuk Index. From March 2016 through August 2018, an aggregation issue caused the analytics to be calculated incorrectly. This issue did not affect prices or return calculations. Historical month-end analytics will be recalculated and made available to index users upon request. Figure 1 contains the published and corrected figures.

Figure 1. FTSE Sukuk Index – Corrected Historical Analytics

Profile	Published Historical Analytics			Corrected Historical Analytics		
	Effective Duration	OAS	Convexity	Effective Duration	OAS	Convexity
201603	211.74	398.75	207.79	4.38	192.42	0.35
201604	198.91	373.49	194.87	4.48	179.66	0.36
201605	191.26	351.59	187.07	4.68	165.24	0.41
201606	194.07	353.33	189.89	4.66	164.16	0.40
201607	219.14	397.57	214.92	4.72	184.96	0.41
201608	221.91	396.64	217.67	4.75	180.58	0.41
201609	274.47	424.72	270.29	4.71	156.87	0.41
201610	291.60	438.40	287.37	4.79	153.40	0.42
201611	217.12	362.18	212.80	4.85	150.80	0.43
201612	219.23	357.23	215.04	4.69	143.57	0.40
201701	134.67	269.25	130.49	4.63	138.80	0.39
201702	140.47	267.36	136.18	4.78	131.27	0.41
201703	136.43	255.09	132.16	4.73	123.01	0.41
201704	130.78	250.57	126.36	4.91	124.46	0.42
201705	113.29	237.41	108.70	5.08	129.08	0.43
201706	114.25	239.16	109.69	5.05	128.89	0.43
201707	111.98	236.38	107.39	5.07	129.18	0.43
201708	111.67	235.07	107.16	4.99	127.97	0.42
201709	110.65	235.56	106.19	4.93	129.48	0.42
201710	83.01	193.07	78.60	4.86	114.15	0.41
201711	84.97	193.17	80.56	4.86	112.09	0.41
201712	85.52	188.23	81.10	4.87	106.22	0.41
201801	88.52	194.98	84.08	4.90	109.97	0.41
201802	56.83	143.92	52.44	4.81	90.30	0.40
201803	4.68	105.44	0.38	4.71	104.37	0.38
201804	55.04	171.16	50.55	4.92	120.05	0.40
201805	55.77	173.09	51.33	4.86	121.33	0.39
201806	55.36	184.83	50.98	4.80	133.28	0.38
201807	56.42	184.93	52.05	4.78	131.58	0.38
201808	57.59	168.71	53.21	4.80	114.39	0.38

Please contact us at fi.index@ftserussell.com with any comments or questions.

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