



FTSE Sukuk Index

Multi-Asset | US Dollar

The FTSE Sukuk Index measures the performance of global Islamic fixed income securities, also known as sukuk. The index covers US Dollar-denominated, investment-grade sukuk that are Sharia-compliant and issued in the global markets.

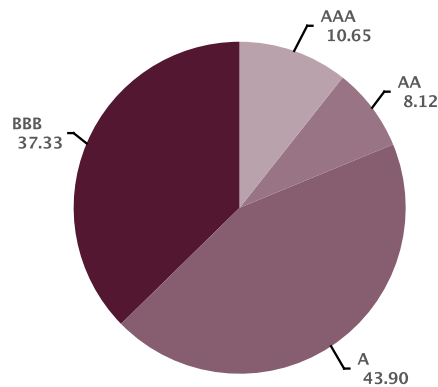
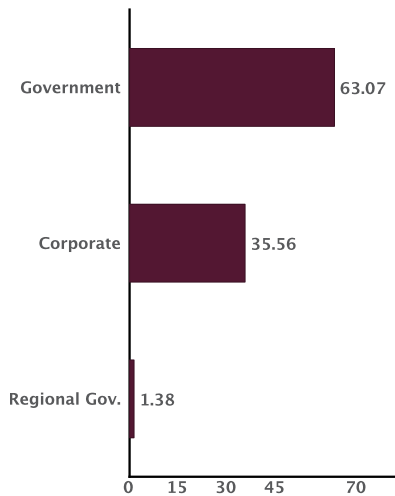
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Sukuk Index	65	69.34	68.49	100.00	3.58	6.09	4.11	4.98	105
1-3 Years	19	13.60	13.47	19.67	2.89	2.11	3.72	2.01	73
3-5 Years	18	22.35	22.09	32.25	3.24	3.96	3.82	3.65	76
5-7 Years	10	11.70	11.60	16.93	4.05	6.04	4.42	5.24	135
7-10 Years	13	17.00	16.59	24.23	3.99	8.49	4.45	7.05	135
10+ Years	5	4.69	4.73	6.91	4.61	19.15	4.65	11.78	152
Government	32	43.85	43.19	63.07	3.46	6.05	4.01	5.07	95
Regional Government	1	1.00	0.94	1.38	3.09	6.50	4.09	5.80	102
Corporate	32	24.49	24.35	35.56	3.83	6.15	4.29	4.79	124

*In USD billions

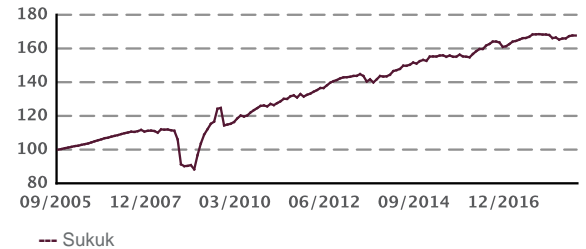
ASSET CLASS AND QUALITY COMPOSITION

(Market Weight %)

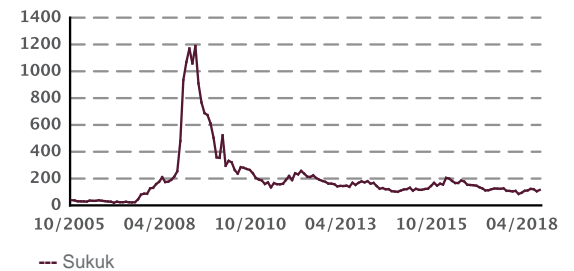


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

HISTORICAL INDEX LEVEL (Unhedged)



OPTION ADJUSTED SPREAD*



*OAS to the US Swap Curve

TOP 10 ISSUERS (By Market Weight)

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
PERUSAHAAN PENERBIT SBSN INDOIII	9	13.00	12.86	18.78	4.08	6.45	4.37	5.48	130
SAUDI ARABIA, KINGDOM OF	3	11.00	10.86	15.86	3.45	6.83	3.96	5.78	88
ISLAMIC DEVELOPMENT BANK	6	7.50	7.30	10.65	2.27	3.21	3.39	3.03	36
SAUDI ELECTRICITY CO	5	5.44	5.54	8.08	4.34	10.90	4.40	7.02	132
DUBAI ISLAMIC BANK PJSC	4	3.25	3.20	4.67	3.47	3.15	4.22	2.90	120
OMAN, SULTANATE OF (GOVERNMENT)	2	2.50	2.43	3.55	4.22	5.09	5.15	4.41	209
UNITED ARAB EMIRATES GOVT OF	2	2.20	2.19	3.19	4.34	7.09	4.58	5.82	149
SOQ SUKUK A QSC	1	2.00	1.99	2.90	3.24	4.30	3.55	3.96	48
HONG KONG	2	2.00	1.94	2.83	2.51	5.04	3.54	4.41	52
MAPLESFS LTD	3	1.90	1.88	2.75	3.06	2.75	3.97	2.56	97

*In USD billions. Source: FTSE Russell.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate or step, floating-rate
Currency:	USD
Minimum Maturity:	At least one year
Minimum Size Outstanding:	USD 200 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Cash Reinvestment Rate:	At daily average of the one-month Eurodeposit rate, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period.
Pricing:	Thomson Reuters
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	September 30, 2005

VENDOR CODES

- Bloomberg SBI <GO>; SBBI <GO>
- Sukuk Index - SBKU <INDEX>

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Source: FTSE Russell as of September 30, 2018. Past performance is no guarantee of future results.

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