



FTSE IdealRatings Sukuk Index

Multi-Sector | US Dollar

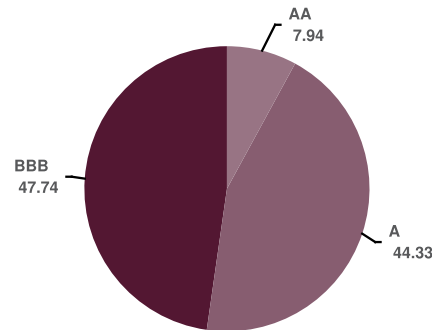
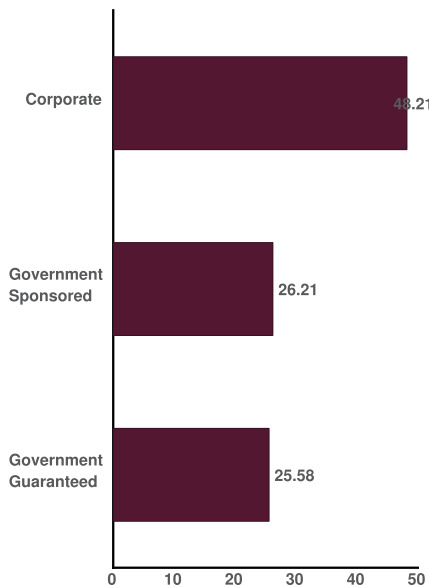
The FTSE IdealRatings Sukuk Index measures the performance of global Islamic fixed income securities, also known as sukuk. The index covers US Dollar-denominated, investment-grade sukuk that are Shariah-compliant and issued in the global markets. Screening of the Shariah compliance of global Sukuk is based on the methodology of IdealRatings.

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 | 70 | 73.88 | 79.10 | 100.00 | 3.80 | 6.37 | 2.54 | 5.35 | 214 |
| 1-3 Years | 15 | 18.15 | 18.96 | 23.97 | 3.47 | 2.16 | 1.75 | 2.06 | 152 |
| 3-5 Years | 19 | 17.08 | 18.07 | 22.84 | 3.78 | 4.26 | 2.55 | 3.90 | 227 |
| 5-7 Years | 14 | 16.55 | 17.85 | 22.57 | 3.78 | 6.28 | 2.54 | 5.58 | 214 |
| 7-10 Years | 17 | 18.35 | 19.84 | 25.09 | 4.00 | 8.75 | 3.03 | 7.37 | 248 |
| 10+ Years | 5 | 3.75 | 4.38 | 5.54 | 4.68 | 25.16 | 3.68 | 15.54 | 283 |
| Government Guaranteed | 14 | 18.75 | 20.24 | 25.58 | 3.89 | 6.17 | 2.35 | 5.12 | 198 |
| Government Sponsored | 11 | 19.05 | 20.73 | 26.21 | 3.43 | 6.60 | 1.93 | 5.71 | 151 |
| Corporate | 45 | 36.08 | 38.13 | 48.21 | 3.96 | 6.35 | 2.97 | 5.28 | 258 |

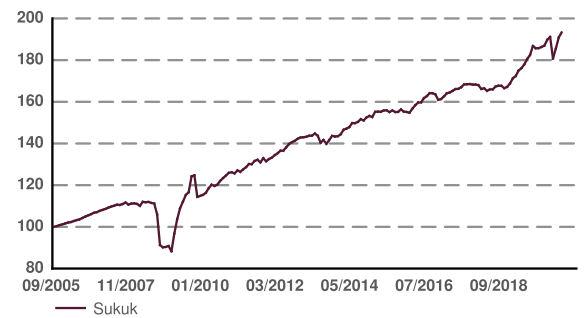
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

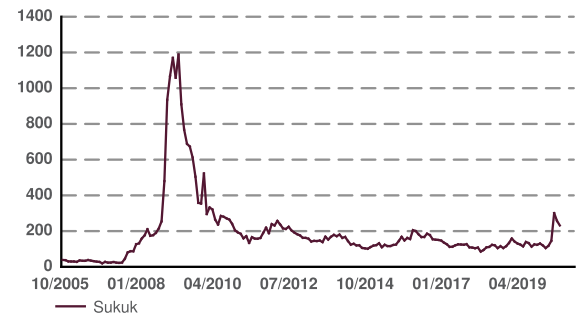


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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 | 13 | 16.75 | 18.12 | 22.90 | 3.96 | 6.61 | 2.46 | 5.44 | 207 |
| SAUDI ARABIA, KINGDOM OF | 4 | 13.50 | 14.57 | 18.41 | 3.36 | 5.87 | 1.96 | 5.24 | 155 |
| SAUDI ELECTRICITY CO | 7 | 7.75 | 8.61 | 10.88 | 4.43 | 9.02 | 2.70 | 6.56 | 225 |
| SHARJAH SUKUK PROGRAMME LTD | 4 | 3.95 | 4.13 | 5.22 | 3.62 | 7.33 | 3.00 | 6.38 | 253 |
| DUBAI ISLAMIC BANK PJSC | 4 | 3.75 | 3.85 | 4.86 | 3.32 | 3.54 | 2.60 | 3.26 | 233 |
| UNITED ARAB EMIRATES GOVT OF | 4 | 3.70 | 3.80 | 4.81 | 4.13 | 6.91 | 3.63 | 5.77 | 318 |
| FGB SUKUK CO LTD | 3 | 2.38 | 2.52 | 3.19 | 3.52 | 3.53 | 2.03 | 3.27 | 178 |
| SOQ SUKUK A QSC | 1 | 2.00 | 2.12 | 2.68 | 3.24 | 2.55 | 1.41 | 2.42 | 118 |
| MAJID AL FUTTAIM HOLDING LLC | 3 | 1.70 | 1.75 | 2.22 | 4.35 | 8.11 | 3.90 | 6.71 | 341 |
| MALAYSIA SUKUK GLOBAL BHD | 2 | 1.50 | 1.71 | 2.16 | 3.48 | 12.49 | 2.07 | 9.53 | 152 |

* In USD billions.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|---------------------------|--|
| Coupon: | Fixed-rate, fixed-to-floating rate, floating-rate and fixed-rate Sukuk that step up according to a predetermined schedule. |
| 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 |
| Security Type: | Securities classified as Sukuk based on IdealRatings Shariah compliance screening methodology. |
| Weighting: | Market capitalization |
| Rebalancing: | Once a month at month end |
| Fixing Date: | Each month, the upcoming month's index constituents are 'Fixed' on the profile fixing date. The profile fixing dates for each year are available at www.yieldbook.com/m/indices/ . New sukuk must be issued at least 2 business days prior to the profile fixing date in order to be screened by IdealRatings, and therefore eligible for inclusion. |
| Cash Reinvestment Rate: | At daily average of the local currency one-month Eurodeposit rate, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period. |
| Pricing: | Refinitiv |
| 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

SBKU FTSE IdealRatings Sukuk Index

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