

# FTSE IdealRatings Sukuk 0+ Years Index

Multi-Sector | US Dollar

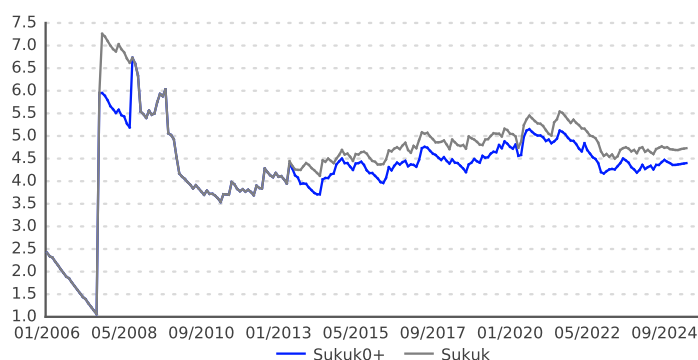
The FTSE IdealRatings Sukuk 0+ Years Index (Sukuk0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE IdealRatings Sukuk Index through to maturity. The FTSE IdealRatings Sukuk Index measures the performance of global Islamic fixed income securities, also known 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)
<b>Sukuk0+</b>	<b>130</b>	<b>135.17</b>	<b>133.92</b>	<b>100.00</b>	<b>4.35</b>	<b>5.72</b>	<b>4.90</b>	<b>4.40</b>	<b>105</b>
AA	37	58.14	57.83	43.18	4.33	5.44	4.78	4.39	97
A	32	24.80	24.45	18.26	4.20	5.98	4.91	4.40	99
BBB	61	52.23	51.64	38.56	4.45	5.90	5.03	4.41	116
1-3 Months	2	1.25	1.26	0.94	2.52	0.15	5.44	0.14	107
3-6 Months	3	2.15	2.13	1.59	2.46	0.41	5.50	0.39	121
6-9 Months	5	3.06	3.05	2.28	3.30	0.65	5.15	0.62	102
9-12 Months	4	4.48	4.47	3.34	3.96	0.91	4.64	0.88	68
0-1 Year	14	10.94	10.91	8.14	3.31	0.65	5.04	0.63	93
1-3 Years	23	27.68	27.52	20.55	3.69	2.05	4.59	1.92	94
3-5 Years	42	43.20	43.45	32.45	4.70	4.02	4.79	3.57	113
5-7 Years	16	18.40	17.50	13.06	3.72	5.77	4.89	5.05	107
7-10 Years	25	27.10	27.53	20.56	5.19	8.81	5.14	6.96	107
10+ Years	10	7.85	7.01	5.24	4.82	24.26	5.70	13.46	102
Sovereign Guaranteed	12	25.80	25.37	18.94	4.10	5.17	4.64	4.28	87
Government Sponsored	36	36.10	35.56	26.56	4.36	7.23	4.85	4.94	91
Regional Government	10	8.80	8.55	6.38	4.22	5.58	5.30	4.64	143
Corporate	72	64.47	64.45	48.12	4.47	5.11	4.98	4.11	114

\* In USD billions

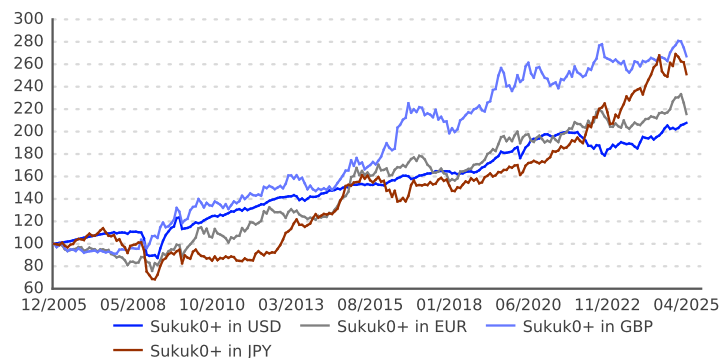
## HISTORICAL EFFECTIVE DURATION



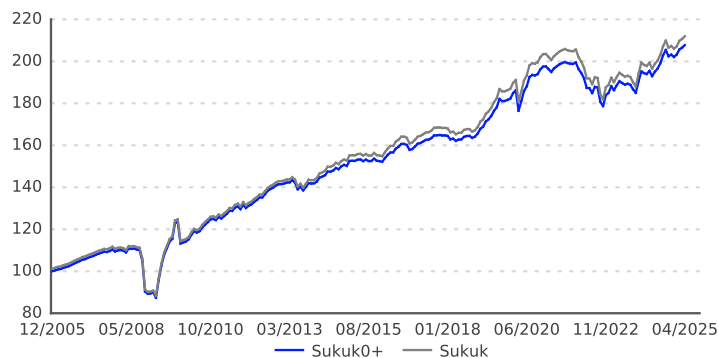
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
Sukuk0+ in USD	3.86	6.11
Sukuk0+ in EUR	4.05	9.16
Sukuk0+ in GBP	5.21	8.83
Sukuk0+ in JPY	4.88	10.88

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Sukuk0+	3.86	6.11
Sukuk	3.90	6.22

\* in USD, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	USD	EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.81	-6.34	2.22	-3.60	2.85	-6.68	1.38
1 Year	7.68	1.29	5.79	0.95	7.43	-2.39	2.23
3 Years	3.51	0.96	1.36	1.39	2.87	6.88	-1.69
5 Years	2.80	2.03	1.08	1.62	2.28	8.89	-0.58

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and fixed-rate Sukuk that step up according to a predetermined schedule.
Currency:	USD
Minimum Maturity:	At least one month
Minimum Size Outstanding:	USD 200 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Security Type:	Securities classified as shariah compliant Sukuk based on IdealRatings shariah compliance screening methodology. Private placements and fixed-rate perpetual bonds are excluded.
Weighting:	Market capitalization
Reinvestment of cash flows:	Once a month at month end
Fixing Date:	Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website. 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.
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service
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:	December 31, 2005

VENDOR CODES

SBKUZU FTSE IdealRating Sukuk 0+ Years Index, in USD terms

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