

GLOBAL SUKUK INDEX FROM REFINITIV

Global Sukuk Index from Refinitiv® covers USD-denominated, long-term sukuk with the objective of tracking the performance of global USD sukuk. The index includes zero-coupon and fixed-coupon sukuk for both government and corporate sectors. Index constituents undergo calculation and rebalancing on daily basis, while new bonds are included monthly. All return calculations are based on Refinitiv's end of day (EOD) pricing. The index base date is 2 May 2011.

Pricing and calculation

Price source	EOD pricing from Refinitiv's Pricing Service (equity joint ventures (EJV))
Settlement	Settle according to EOD pricing convention based on individual bond constituent
Timing	Index data cut-off follows trade date based on EOD pricing. Index generated figures are delivered the next business day at 04:00 GMT every Monday to Friday
Weighting	Market capitalisation
Portfolio calculation	Arithmetic and chain-linked

Review and rebalancing

Rebalancing frequency	The returns and statistics universe is calculated daily
Reinvestment of cash flows	Profit payments earned by the returns universe are reinvested in the index on the day coupon disseminations are scheduled
Inclusion frequency	Qualifying securities issued are included in the returns universe on the first business day of every month
Number of constituents	No restriction, variable number of constituents

Rules for inclusion

Amount outstanding	Amounts of USD100 million and above remaining outstanding in the deal
Tenure	At least six months until legal maturity
Currency	Denominated in USD
Included bond types	Zero-coupon sukuk and fixed-coupon sukuk
Issuer domicile	No restriction; country of issuance is within Eurobond market

Rules for exclusion

Amount outstanding	Sukuk where redemption reduces the outstanding issuance amount below USD100 million
Excluded bond types	Floating, dual currency, callable, puttable, sinkable, convertible, warrant and amortised sukuk
Rating	Defaulted sukuk
Tenure	Less than six months until legal maturity

Sub-indices

Types	All index and all Sukuk indices
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Index statistics

Range of calculations	Market value, number of sukuk, average coupon and average days to maturity
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Index history

1 May 2011	The Global Sukuk Index officially launched with historical data backfilled to 2 May 2011
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