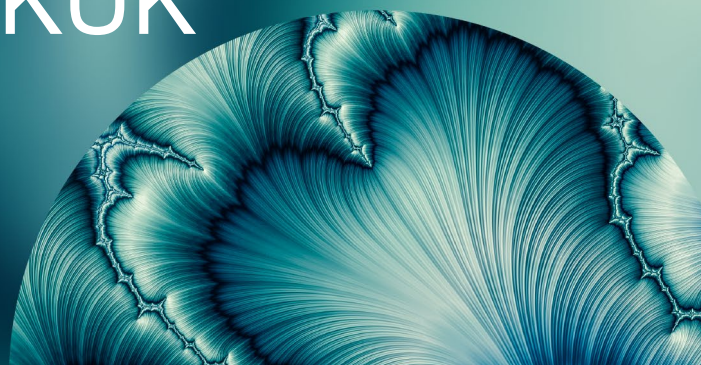


# FTSE GLOBAL SUKUK INDICES



FTSE Global Sukuk Index from FTSE Russell covers the 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 LSEG Evaluated Pricing Services (EPS). The index base date is May 2nd, 2011.

## Pricing and calculation

Price source	EOD pricing from LSEG Evaluated Pricing Services (EPS)
Settlement	Settle according to EOD pricing convention based on individual bond constituent.
Timing	Index data cut-off follows trade date based on end of the day pricing. Index generated figures are delivered the next business day at 04:00 a.m GMT every Monday to Friday.
Weighting	Market capitalization.
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 USD 100 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.



**FTSE  
RUSSELL**  
An LSEG Business

## FTSE GLOBAL SUKUK INDEX

### Rules for exclusion

Amount outstanding	Sukuk where redemption reduces the outstanding issuance amount below USD 100 million.
Excluded bond types	Floating, dual currency, callable, puttable, sinkable, convertible, warrant and amortized sukuk.
Rating	Defaulted sukuk.
Tenure	Less than six months until legal maturity.

### Sub-indices

Types	All Index and Investment Grade Indices.
-------	---

### Index Statistics

Range of calculations	Market value, number of sukuk, average coupon and average days to maturity.
-----------------------	---

### Index History

May 1 <sup>st</sup> , 2011	The Global Sukuk Index officially launched with historical data backfilled to May 2nd, 2011.
----------------------------	--

### ABOUT FTSE RUSSELL

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

### CONTACT US

To Learn more, visit [ftse-russell/indices](https://www.ftse-russell.com/indices); email [Index\\_Queries@lseg.com](mailto:Index_Queries@lseg.com)



**FTSE  
RUSSELL**  
An LSEG Business