iBoxx® Tadawul SAR Government Sukuk Index

Transparent, independent, objective, and multi-dimensional coverage across all asset classes.

The index rules offer broad coverage of the SAR-denominated Government Sukuk universe and maintain minimum standards of investment viability and liquidity. The index is part of the global iBoxx® index families, fuelled by multi-source pricing. iBoxx® indices offer representative and objective benchmarks for assessing the performance of bond markets and investments.

The iBoxx® Tadawul SAR Government Sukuk index includes, strictly, public sharia-compliant fixed income securities issued by the government of Saudi Arabia. Index history dates back to June 2019. The index has been developed in partnership with the Saudi Arabia Stock Exchange, Tadawul.

Transparency
Publicly available documentation on our rules-based methodology for constituent selection, quarterly rebalancing, and daily total return calculations.

Multi-dimensional analysis
Wide range of analytical values is published to support risk, performance measurement, and attribution analysis.

Flexibility
Ability to customise and deliver standard indices to meet specific investment criteria.

Independence
Utilize multi-source independent pricing and reference data subject to rigorous quality testing with a fully documented price challenge process. IHS Markit is committed to administering all financial benchmarks in compliance with IOSCO principles and is an authorized benchmark administrator under the European Benchmark Regulation (BMR).

Depth of Data
History of Index Returns available, and wealth of analytics data and related sub-indices are published to support index analysis.

**KEY STATS**

- $5trn+
  total value of derivative trades outstanding (OTC value linked to IHS Markit Indices)
- $140bn+
  AUM in ETFs
- 15,000+
  indices
- 20,000+
  bonds in iBoxx indices
- 500+
  clients

**CUSTOMERS**

- Asset managers
- ETF issuers
- Hedge funds
- Insurers / Pensions
- Investment banks

**INDEX IDENTIFIERS**

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<th>Index Name</th>
<th>ISIN</th>
<th>Ticker</th>
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INDEX ELIGIBILITY CRITERIA

Issuer type
Sovereign Sukuk debt issued by the Saudi Arabian government

Bond types
Included: SAR-denominated fixed coupon Sukuk

Excluded: 100% Murabaha Sukuks, 144A bonds, Zero coupon bonds and zero-coupon step-up bonds, Non-hybrid perpetual and fixed-to-floater bonds, Convertibles, Inflation and other index-linked bonds, Bonds cum or ex-warrant, New bonds entering the index that were called prior to rebalancing, Convertible bonds, Defaulted bonds, Private placements

Time to maturity
No requirement, held to maturity

Amount outstanding
Minimum SAR 100 million

Rating
No rating requirements

Currency
SAR

INDEX DETAILS

Pricing sources
Markit Evaluated Bond Pricing Service (EVB)

Calculation
Daily (Monday to Friday)

Rebalancing
Quarterly (March, June, September, December, last calendar day)

Snap time
15:00 (UTC/GMT+03:00) (Riyadh, Saudi Arabia)

History start date
30 June 2019

Weighting
Market value weighted

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1 Friday values will be calculated using Thursday prices and adding accrued interest up to Friday

For further information, please refer to the relevant guide on: https://ihsmarkit.com/products/indices.html

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