

Dow Jones Sukuk Index

Fact Sheet

Stated Objective

Measures the performance of global Islamic bonds—also known as sukuk. Its screens for Shari'ah compliance are consistent with those of the Dow Jones Islamic Market (DJIM) Indices.

Unique Aspects

- Provides a benchmark for investors seeking exposure to Shari'ah-compliant fixed-income investments.
- To be eligible for inclusion, bonds must pass screens for Shari'ah compliance, meet the standards issued by the Accounting and Auditing Organization for Islamic Financial Institutions (AAOIFI), and meet minimum requirements for maturity, issue size and rating.

Descriptive Statistics

Name	Number of Bonds	Market Value (USD Millions)	Average Coupon	Average Life (Years)	Yield to Maturity	Modified Duration to LIBOR	Macaulay Duration to LIBOR
Sukuk Index	39	32627.35	4.01	4.56	2.30	4.06	4.12
AAA	4	2982.73	2.22	3.11	1.12	3.01	3.02
AA	7	8126.77	3.35	6.25	2.37	5.44	5.51
A	19	14043.09	3.96	3.72	2.22	3.39	3.43
BBB	9	7474.76	5.60	4.90	2.89	4.26	4.32
1-3 Yr.	11	9463.67	4.61	2.01	1.56	1.92	1.94
3-5 Yr.	20	13224.27	3.85	4.06	2.49	3.72	3.77
5-7 Yr.	4	4489.05	3.52	5.40	2.62	4.86	4.93
7-10 Yr	3	3341.20	4.03	9.28	2.96	7.73	7.84

Performance

Name	Index Value	1-Month	3-Month	6-Month	YTD	12-Month
Sukuk Index	143.05	0.22%	1.39%	3.77%	8.00%	8.00%
AAA	136.88	0.14%	0.94%	1.63%	4.76%	4.76%
AA	138.43	0.15%	1.16%	4.00%	8.16%	8.16%
A	136.71	0.17%	1.02%	3.46%	7.18%	7.18%
BBB	103.33	0.42%	2.65%	5.59%	11.30%	11.30%
1-3 Yr.	146.68	0.18%	0.85%	2.10%	4.35%	4.35%
3-5 Yr.	128.17	0.26%	1.54%	3.69%	7.84%	7.84%
5-7 Yr.	118.84	0.23%	1.76%	5.79%	12.93%	12.93%
7-10 Yr	122.60	0.11%	1.10%	6.08%	13.33%	13.33%

Base value: 100 as of September 30, 2005.

Symbols

Index Name	Bloomberg Ticker
Dow Jones Sukuk Price Return Index	DJSUKUK
Dow Jones Sukuk Interest Return Index	DJSUKUKI
Dow Jones Sukuk Total Return Index (ex-Reinvestment)	DJSUKTXR
Dow Jones Sukuk AAA-Rated Total Return Index	DJSUK3AT
Dow Jones Sukuk AA-Rated Total Return Index	DJSUK2AT
Dow Jones Sukuk A-Rated Total Return Index	DJSUK1AT
Dow Jones Sukuk BBB-Rated Total Return Index	DJSUK3BT
Dow Jones Sukuk 1-3 Year Total Return Index	DJSUK3T
Dow Jones Sukuk 3-5 Year Total Return Index	DJSUK5T
Dow Jones Sukuk 5-7 Year Total Return Index	DJSUK7T
Dow Jones Sukuk 7-10 Year Total Return Index	DJSUK10T

Quick Facts

Composition	Global U.S. dollar-denominated investment-grade bonds that are Shari'ah-compliant
Stated Coupon	Fixed rate, floating rate
Minimum Maturity	One year
Weighting	Market capitalization updated monthly
Minimum Size Outstanding	USD 200 million
Minimum Quality	An explicit or implicit rating of at least BBB-/Baa3 by S&P, Moody's or a leading rating agency
Structure	Bullet or make-whole
Calculation Frequency	Daily
Pricing	All pricing is provided by IDC
Review Frequency	Monthly
Base Date	September 30, 2005

All data as of December 31, 2012.

PERFORMANCE DISCLOSURE

The Dow Jones Sukuk Index (the "Index") was first calculated on April 2006, at the market close. All information presented prior to this date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Complete index methodology details are available at www.spindices.com.

Past performance of the Index is not an indication of future results. Prospective application of the methodology used to construct the Index may not result in performance commensurate with the back-test returns shown. The back-test period does not necessarily correspond to the entire available history of the Index. Please refer to the methodology paper for the Index, available at www.spdji.com or www.spindices.com for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations. It is not possible to invest directly in an Index.

Another limitation of back-tested hypothetical information is that generally the back-tested calculation is prepared with the benefit of hindsight. Back-tested data reflect the application of the index methodology and selection of index constituents in hindsight. No hypothetical record can completely account for the impact of financial risk in actual trading. For example, there are numerous factors related to the equities (or fixed income, or commodities) markets in general which cannot be, and have not been accounted for in the preparation of the index information set forth, all of which can affect actual performance.

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