



iBoxx® Tadawul SAR Government Sukuk & Bond Index

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

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

The iBoxx® SAR Government Sukuk & Bond index includes public sharia-compliant fixed income securities and standard debt issued by the government of Saudi Arabia. Index history dates back to January 2020.

Transparency

Documentation on our rules-based methodology for constituent selection, monthly rebalancing and daily total return calculations is publicly available.

Independence

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

Multi-dimensional analysis

A wide range of analytical values are published to support risk, performance measurement and attribution analysis.

Flexibility

iBoxx® offers the ability to customise indices to meet specific criteria.

Depth of Data

A broad history of index and sub-index returns and analytics are available and published frequently to support index analysis.

KEY STATS

\$5trn+

total Value of Derivative Trades Outstanding (OTC value linked to IHS Markit Indices)

\$120bn+

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 NAME	VERSION	ISIN	RIC	TICKER
iBoxx Tadawul SAR Government Sukuk & Bond Index	CPI	GB00BL08V079	.IBXXSNB1	IBXXSNB1
iBoxx Tadawul SAR Government Sukuk & Bond Index	TRI	GB00BL08V186	.IBXXSNB2	IBXXSNB2

INDEX ELIGIBILITY CRITERIA

Issuer type	Debt issued by the Saudi Arabian government or central bank
Bond types	Included: SAR-denominated fixed coupon Sukuks and bonds Excluded: 144A bonds, Zero coupon bonds and zero-coupon step-up bonds, Financial non-hybrid perpetual and fixed-to-floater bonds, Convertibles, Inflation and other index-linked bonds, Bonds cum or ex-warrant, Bonds whose complete coupons are paid at maturity, New bonds entering the index that were called prior to rebalancing, Optionally and mandatory convertible bonds, Defaulted bonds, Retail bonds, Private placements
Time to maturity	No minimum requirement, bonds are held to maturity
Amount outstanding	Minimum SAR 100 million
Rating	Both rated and unrated bonds are eligible for the index
Currency	SAR

INDEX DETAILS

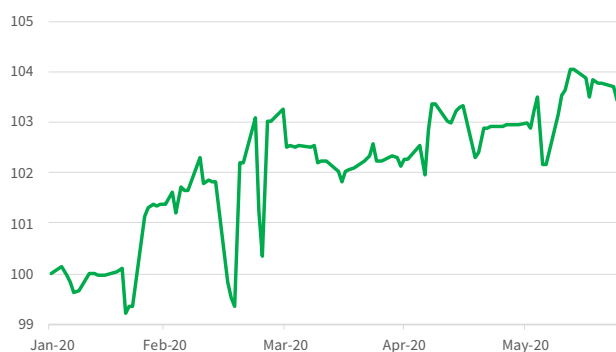
Pricing sources	Markit Evaluated Bond Pricing Service (EVB)
Calculation	Daily, Monday to Friday ¹
Rebalancing	Monthly (last calendar day)
Snap time	15:00 (UTC/GMT+03:00) (Riyadh, Saudi Arabia)
History start date	31 January 2020
Weighting	Market capitalisation

INDEX ANALYTICS (as of 23 June 2020)

Constituents	56
Duration (years)	6.127
Annual Yield (%)	2.685

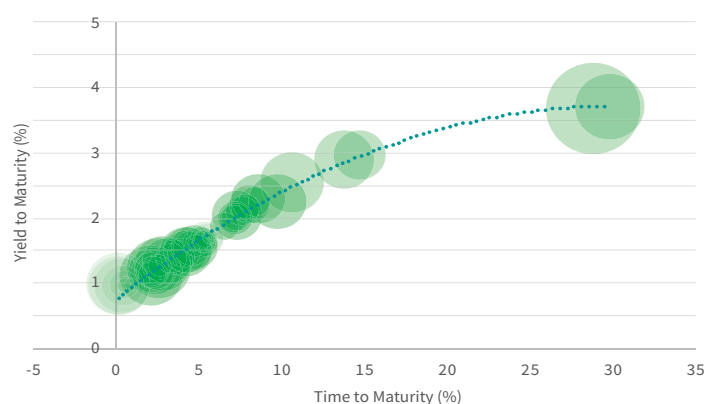
¹Friday values will be calculated using Thursday prices and adding accrued interest up to Friday. Sunday calculations are expected to be phased in at a later stage. Once available, Sunday index calculations will be published before the Saudi market opening on the following Monday.

iBoxx Tadawul SAR Government Sukuk & Bond (Overall) TR



SAR Government Sukuk Yield Curve by Market Value

(as of 23 June 2020)



For further information, please refer to the relevant guide on:

<https://ihsmarkit.com/products/indices.html>

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