

iBoxx Tadawul SAR Government Sukuk

Total Return Index

iBoxx Tadawul SAR Government Sukuk (Overall)



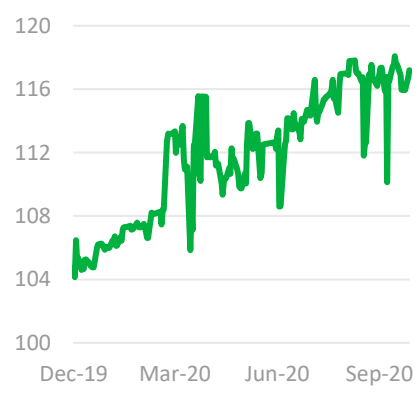
iBoxx Tadawul SAR Government Sukuk 0-5



iBoxx Tadawul SAR Government Sukuk 5-10



iBoxx Tadawul SAR Government Sukuk 10+



Key Analytics

iBoxx Tadawul SAR Government Sukuk (Overall)

Annual Yield	2.71%
Coupon	3.48%
Duration	7.72 years
Expected Remaining Life	10.09 years
Average Rating	A
Currency	SAR
Debt Type	Domestic Sovereign Sukuk
Daily Return	0.04%
Month-to-Date Return	0.39%
Year-to-Date Return	6.38%

Duration (years)

Overall index



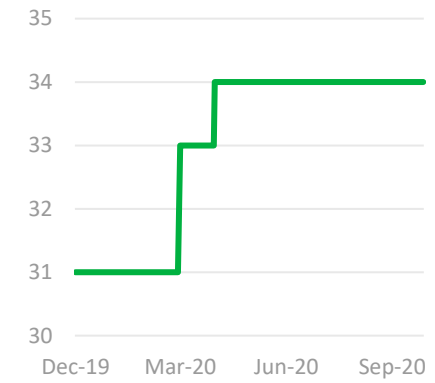
Annual Yield (%)

Overall index



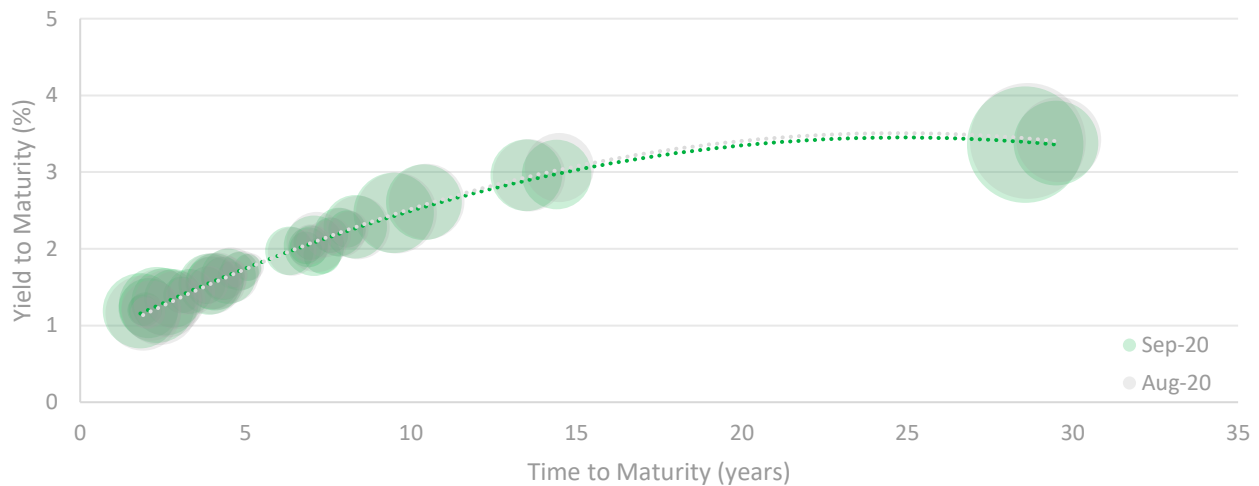
Number of Sukuk

Overall index



Yield Curve

iBoxx Tadawul SAR Government Sukuk (Overall)



Notes

The month of September delivered a continued relative price outperformance of the long-dated SAR government sukuk index, as the yield curve continued to flatten at the far-end. Price return for the overall index was positive on the month, despite a sharp drawdown at the beginning of the month. The drawdown coincided with a reported strategic commitment to continue pumping crude oil despite the fall in crude prices.

Month-to-date returns, benefitting from the uplift in the longer-dated Sukuk, displayed a recovery in price momentum compared to the quarter.

Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep
0.91%	1.84%	1.08%	-0.38%	0.87%	1.09%	0.26%	0.15%	0.39%

There were no new inclusions or exclusions.

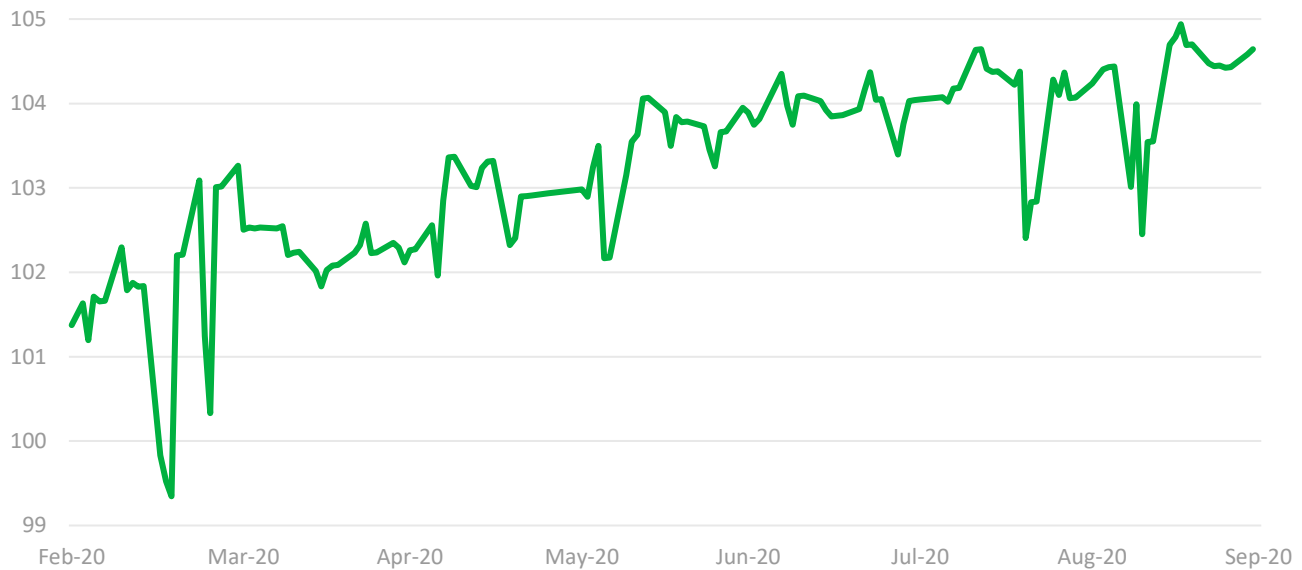
The iBoxx Tadawul SAR Government Sukuk Index Family is developed and published by Markit Indices GmbH ("IHS Markit") in co-operation with Tadawul

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iBoxx Tadawul SAR Government Sukuk and Bond

Total Return Index

iBoxx Tadawul SAR Government Sukuk and Bond (Overall)



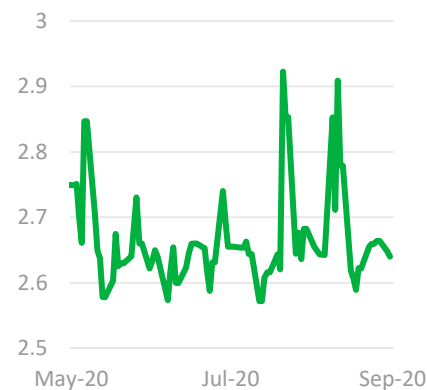
Duration (years)

Overall index



Annual Yield (%)

Overall index



Number of Constituents

Overall index



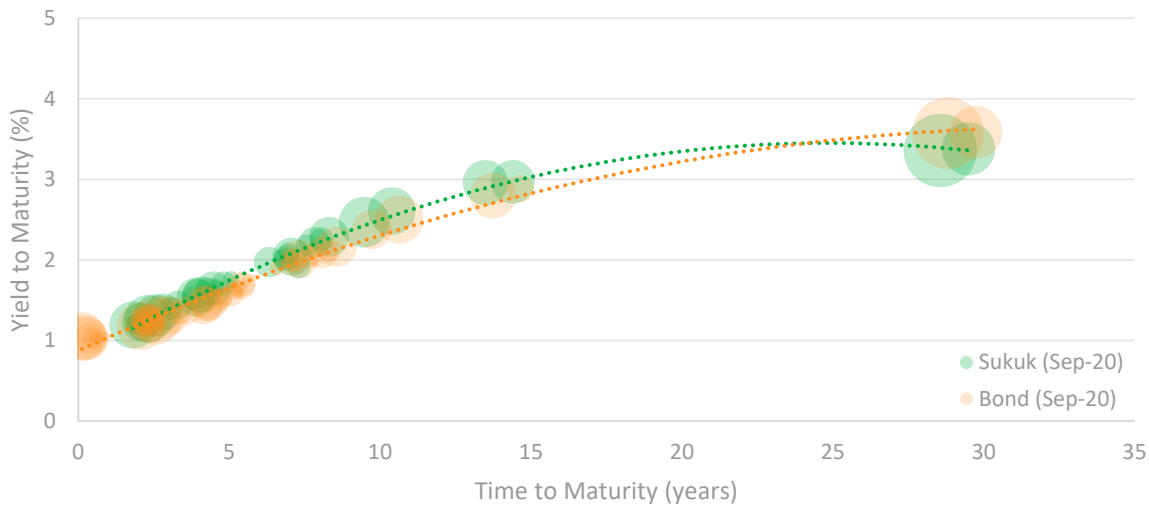
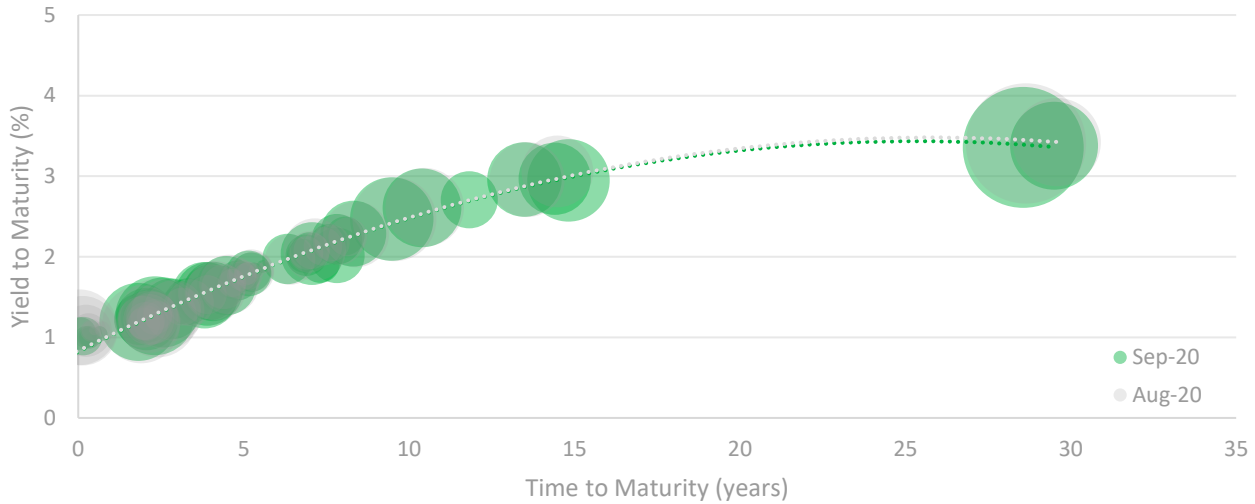
Key Analytics

iBoxx Tadawul SAR Government Sukuk and Bond (Overall)

Annual Yield	2.66%
Coupon	3.18%
Duration	6.42 years
Expected Remaining Life	8.22 years
Average Rating	A
Currency	SAR
Debt Type	Domestic Sovereign Sukuk and Bonds
Daily Return	0.03%
Month-to-Date Return	0.42%
Year-to-Date Return	4.67%

Yield Curve

iBoxx Tadawul SAR Government Sukuk and Bond (Overall)



Notes

The SAR government bond market reacted in-line with the Sukuk market over the month of September, and the observed trend of a widening the implied spread between the two security types, particularly in the 10-15yr maturity bucket, has continued from last month. The implied Sukuk pricing premium at the longer end of the curve now affects a broader 'time to maturity' spectrum. Notably, the shorter end of the curve has been relatively inanimate month-to-date.

There were no new inclusions or exclusions.

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