

Created on the 30th of November 2021

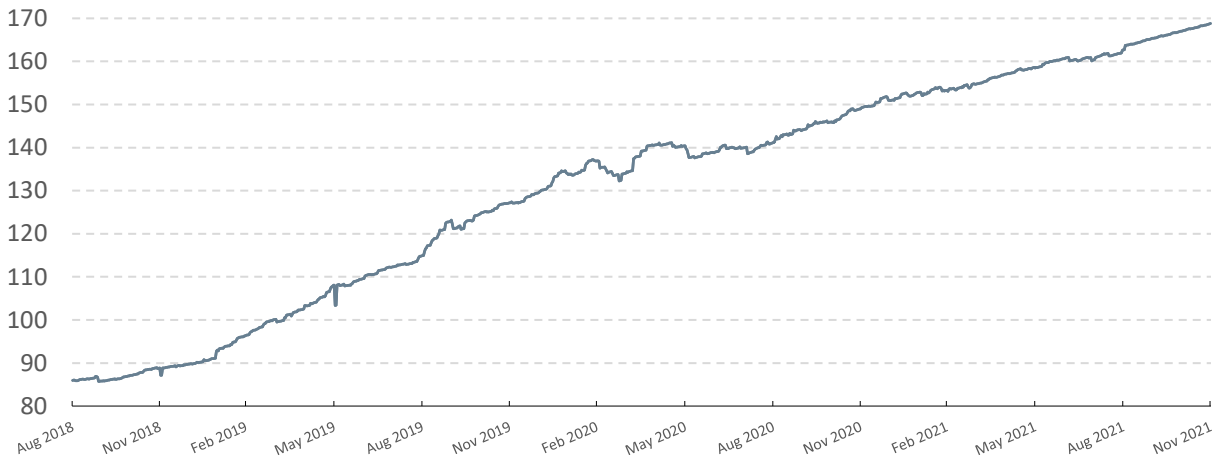
## XINT Egypt LC T-Bond 1+ USD Index (GTR)

USD

The XINT Egypt LC T-Bond 1+ USD Index is part of the XINT African Fixed Income Index Family. The index tracks the performance of local currency sovereign bonds from Egypt and is expressed in USD. Index constituents are market cap. weighted. Various maturity sub-indices are available. The total return index is calculated on a daily basis.

### Index Performance - GTR

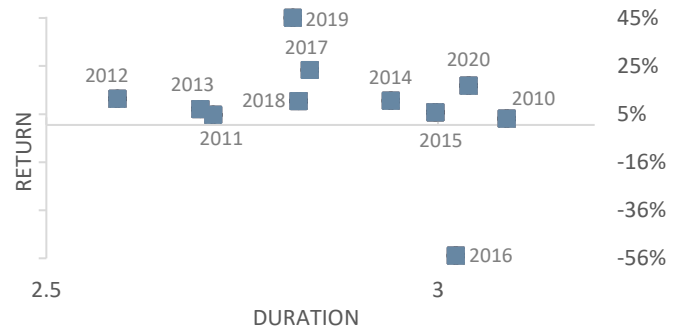
USD



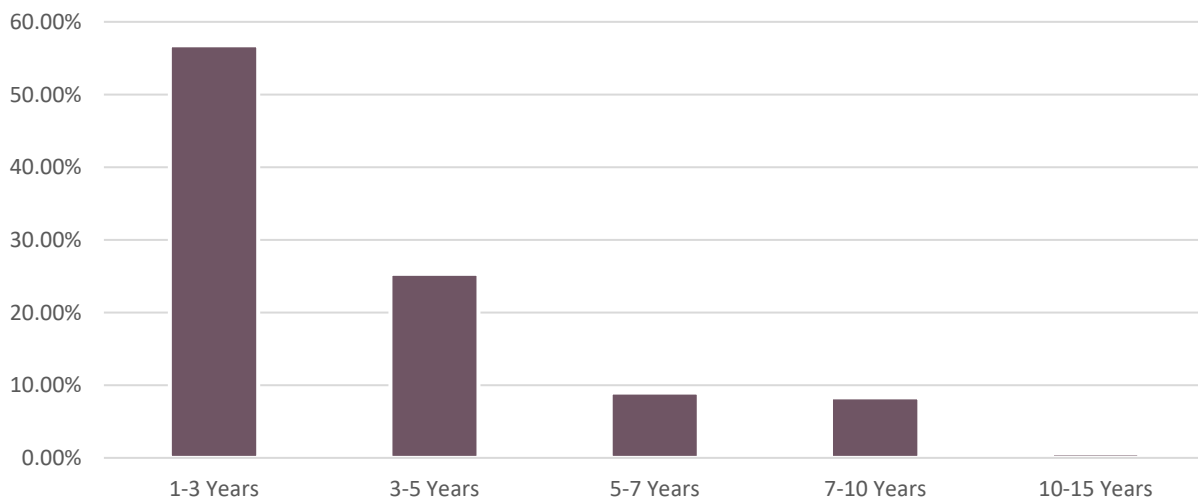
### Index Fundamentals

Number of Constituents	100
Avg. Modified Duration	2.23
Avg. Redemption Yield (%)	14.32
Avg. Time to-Maturity (years)	3.34
Avg. Coupon (%)	14.18
Avg. Age (years)	1.96
Nominal Amount (USD)	96,964,627,893

### Return/Duration



### Maturity Breakdown



## Index Risk and Return Characteristics

	Net Returns		Risk		
	(%)	ann. (%)	STD DEV(%)	ann. STD DEV (%)	Maximum Drawdown (%)
3M	3.801	16.09	0.077	1.222	Since Inception
6M	6.423	13.26	0.097	1.54	
12M	13.346	13.346	0.112	1.778	
YTD	11.866	13.04	0.108	1.714	

## Top 10 Index Constituents

Bond name	Coupon (%)	Maturity	Amount Outstanding (local)	Weight (%)
Egypt 3Y Government Bond	14	29/01/2023	80,000,000,000	5.30
Egypt 3Y Government Bond	15.75	08/09/2023	70,000,000,000	4.70
Egypt 3Y Government Bond	13.765	05/01/2024	54,332,920,000	3.60
Egypt 3Y Government Bond	14.313	13/10/2023	55,227,689,000	3.60
Egypt 5Y Government Bond	14.06	12/01/2026	53,601,650,000	3.50
Egypt 5Y Government Bond	14.369	20/10/2025	52,484,220,000	3.30
Egypt 5Y Government Bond	14.483	06/04/2026	49,680,410,000	3.20
Egypt 3Y Government Bond	14.2	13/04/2024	43,851,895,000	2.80
Egypt 3Y Government Bond	14.531	14/09/2024	37,978,590,000	2.50
Egypt 2Y Government Bond	13.659	07/09/2023	34,946,800,000	2.30

## Index Details

<b>Base date</b>	31st of December 2009 with an Index Level of 100
<b>Rebalancing</b>	At the close of business on the last day of every calendar month
<b>Pricing Sources</b>	Bonds are priced using the Index Intelligence multi-source pricing methodology. Consolidated prices are computed based on a combination of public data sources, including central banks, exchanges and quotes from market makers such as local banks. If less than two quotes are valid, prices are modelled based on yield curves.
<b>Calculation Frequency</b>	Daily after 4:00 pm EST/EDT with the end-of-day closing prices

## Inclusion Criteria

<b>Security Types</b>	<b>Eligible:</b> bullets or soft bullets (sinking funds with known sinking schedules, amortizing bonds) <b>Excluded:</b> Bonds with non-deterministic cash flows, STRIPs, Inflation-linked bonds, Retail bonds, perpetual bonds, covered bonds, collateralized or securitized bonds, T-Bills and other money market instruments
<b>Issuer type</b>	Sovereign debt issued by a central government or central bank or sovereign guaranteed debt
<b>Coupon types</b>	<b>Eligible:</b> Fixed coupon bonds, zero coupon bonds, variable coupon bonds with a predefined coupon schedule <b>Excluded:</b> Floating-rate or fixed-to-floating
<b>Time to Maturity</b>	At least 1 year
<b>Amount Outstanding</b>	25000000 USD equivalent
<b>Country Eligibility</b>	Egypt

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