

Created on the 31st of May 2022

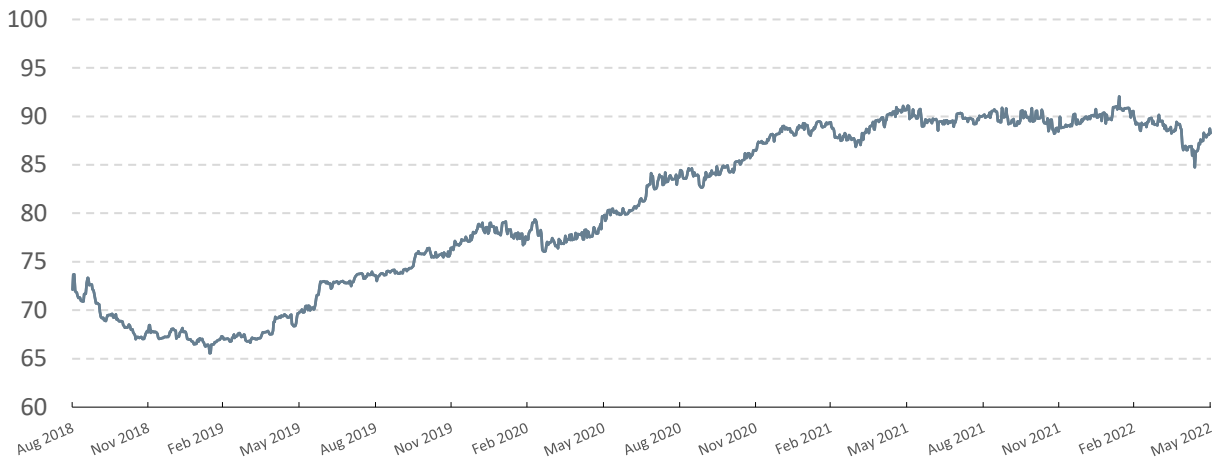
XINT Tunisia LC T-Bond 1+ USD Index (GTR)

USD

The XINT Tunisia 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 Tunisia 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

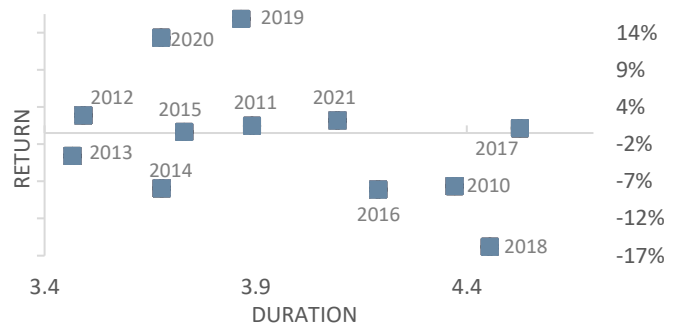


Index Fundamentals

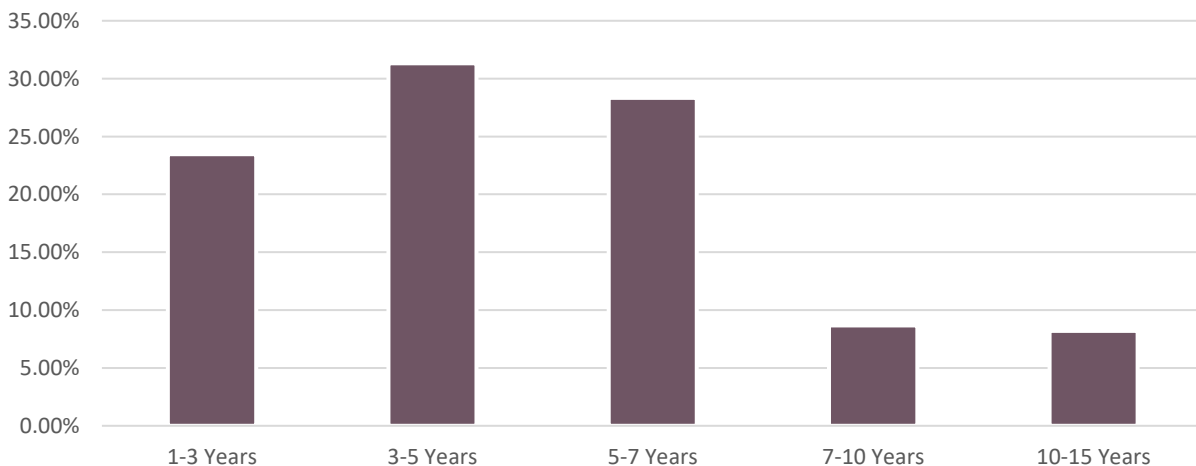
Number of Constituents
Avg. Modified Duration
Avg. Redemption Yield (%)
Avg. Time to-Maturity (years)
Avg. Coupon (%)
Avg. Age (years)
Nominal Amount (USD)

23
3.66
8.96
4.79
6.90
3.85
4,340,355,339

Return/Duration



Maturity Breakdown



Index Risk and Return Characteristics

	Net Returns		Risk		
	(%)	ann. (%)	STD DEV(%)	ann. STD DEV (%)	Maximum Drawdown (%)
3M	-1.923	-7.47	0.509	8.08	Since Inception
6M	-0.784	-1.56	0.48	7.62	
12M	-3.009	-3.009	0.464	7.366	
YTD	-1.855	-4.43	0.485	7.699	
					#N/A

Top 10 Index Constituents

Bond name	Coupon (%)	Maturity	Amount Outstanding (local)	Weight (%)
Tunisia 15Y Government Bond	7.5	15/07/2032	954,890,000	7.00
Tunisia 10Y Government Bond	8	18/11/2030	872,504,000	6.50
Tunisia 7Y Government Bond	6.5	11/06/2025	799,607,000	6.30
Tunisia 11Y Government Bond	6.3	14/10/2026	817,500,000	6.00
Tunisia 7Y Government Bond	7.2	13/05/2027	769,887,000	6.00
Tunisia 7Y Government Bond	7.2	11/02/2027	794,760,000	5.90
Tunisia 10Y Government Bond	6.3	11/03/2026	803,483,000	5.90
Tunisia 7Y Government Bond	6	12/10/2023	735,780,000	5.90
Tunisia 12Y Government Bond	6.7	13/04/2028	833,319,000	5.80
Tunisia 7.5Y Government Bond	7.5	13/12/2028	835,952,000	5.80

Index Details

Base date	31st of December 2009 with an Index Level of 100
Rebalancing	At the close of business on the last day of every calendar month
Pricing Sources	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.
Calculation Frequency	Daily after 4:00 pm EST/EDT with the end-of-day closing prices

Inclusion Criteria

Security Types	Eligible: bullets or soft bullets (sinking funds with known sinking schedules, amortizing bonds) Excluded: 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
Issuer type	Sovereign debt issued by a central government or central bank or sovereign guaranteed debt
Coupon types	Eligible: Fixed coupon bonds, zero coupon bonds, variable coupon bonds with a predefined coupon schedule Excluded: Floating-rate or fixed-to-floating
Time to Maturity	At least 1 year
Amount Outstanding	25000000 USD equivalent
Country Eligibility	Tunisia

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