

The Egyptian Exchange (EGX) has launched its Treasury Bonds Index, after the adoption of its methodology by the Indices Committee. The new index is one of EGX's efforts for developing its indicators to measure the performance of securities traded. The index is in line with the requirements of mutual fund managers who have the desire to have a benchmark index to measure the performance of the funds.



Index calculation depends on the return due to the change in the market price of the security and the return due to the interest earned on that security.



Bonds with sufficient liquidity.



Four sub-indices are to be launched shortly and are determined based on maturities. Sub-indices allow investors to compare the performance of Treasury bonds with close maturities.



Market value define weight of each bond in the index.



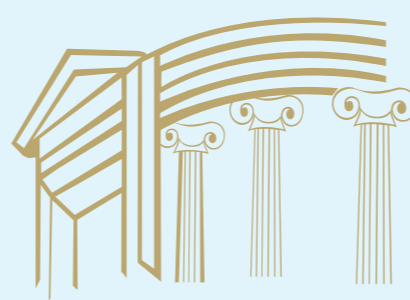
Treasury Bonds index is reviewed monthly. The review includes the exclusion of ineligible bonds and the inclusion of bonds that meet the criteria for joining the index.



EGX started publishing the Index with a base date of 3 Jan 2021 and a base value of 1000 points.

## EGX Treasury Bond Index

## New Government Fixed Income Trading System "GFIT" \*



### Trade Reporting

A mechanism through which the transaction is registered between the seller and the buyer after they have previously agreed on the quantity and price.



### Quotation Screen

A mechanism that allows primary dealers to submit bond pricing requests through the system



### Request for Quotation

A mechanism that allows any primary dealer to price the bond willing to sell or buy it.

\* The system is fully developed by The Egyptian Exchange