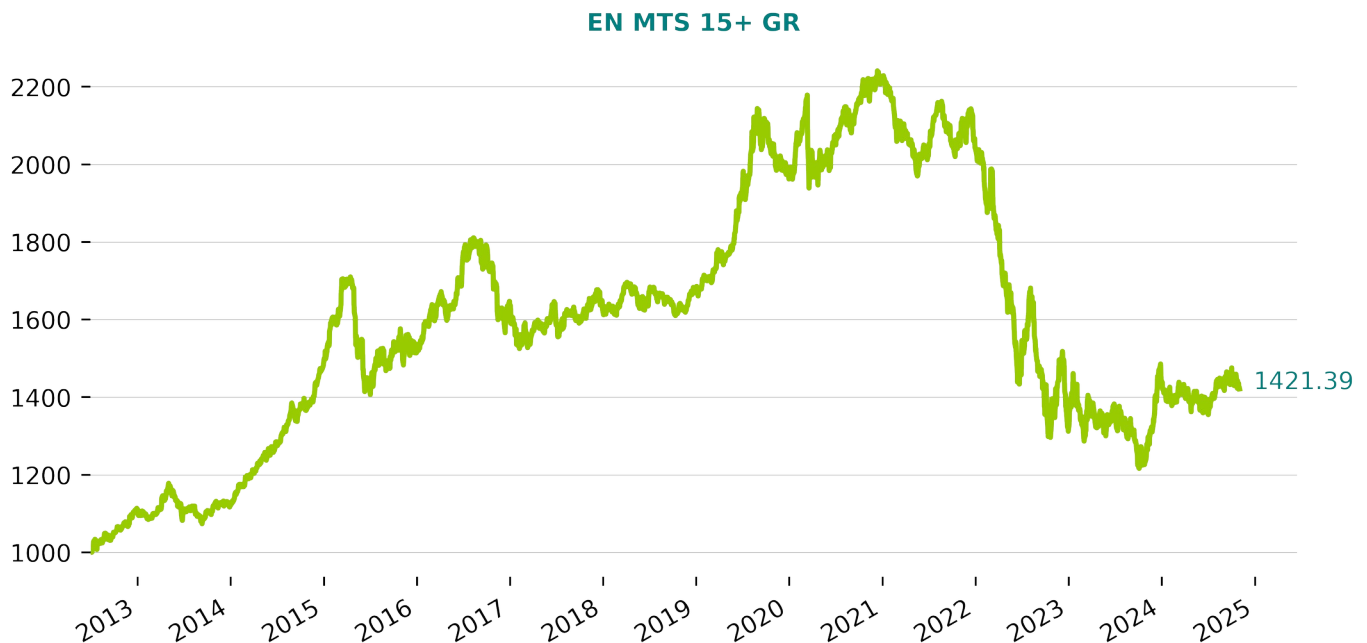


Description

The Index is designed to reflect the performance of European government Bonds listed on MTS. The index methodology involves selecting fixed-coupon, EUR-denominated bonds with maturities between more than 15 years, and adhering to specific size criteria, as detailed in the relevant sections of the methodology document.

Historical Performance



Index Risk and returns Characteristics

Euronext MTS EGB	%			Risk Return Ratio
	Returns	Ann. Returns	Ann. Std Deviation	
*EUR RETURNS (%)				
YTD	-1.11	-	-	-
3 Month	-1.05	-	-	-
1 Year	13.81	13.78	12.24	1.13
5 Years	-30.22	-6.94	14.08	-0.49
10 Years	3.01	0.30	12.13	0.02
Since First Value Date	42.14	2.89	11.28	0.26

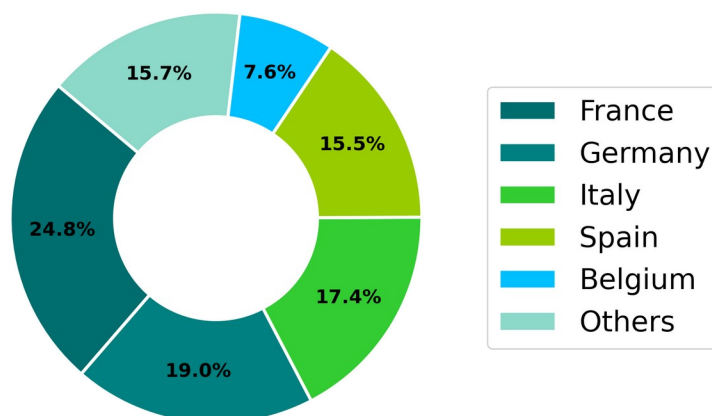
Quick Facts

Component number	101
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000413
First Value Date	29/06/2012
Calculation Frequency	EOD

Index Profile

Maturity	# of Securities	Market Value (M€)	Yield to Maturity (%)	Effective Duration (Years)	Macaulay Duration (Years)	Effective Convexity
0-1 Years	-	-	-	-	-	-
1-3 Years	-	-	-	-	-	-
3-5 Years	-	-	-	-	-	-
5-7 Years	-	-	-	-	-	-
7-10 Years	-	-	-	-	-	-
10-15 Years	-	-	-	-	-	-
15-30 Years	82	1 133 206	3.35	16.21	16.74	3.40
30-50 Years	16	146 255	3.60	21.23	21.99	6.57
50+ Years	3	9 016	2.74	36.83	37.83	22.53
Aggregate	101	1 288 476	3.38	16.92	17.49	3.90

Top 5 Countries



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