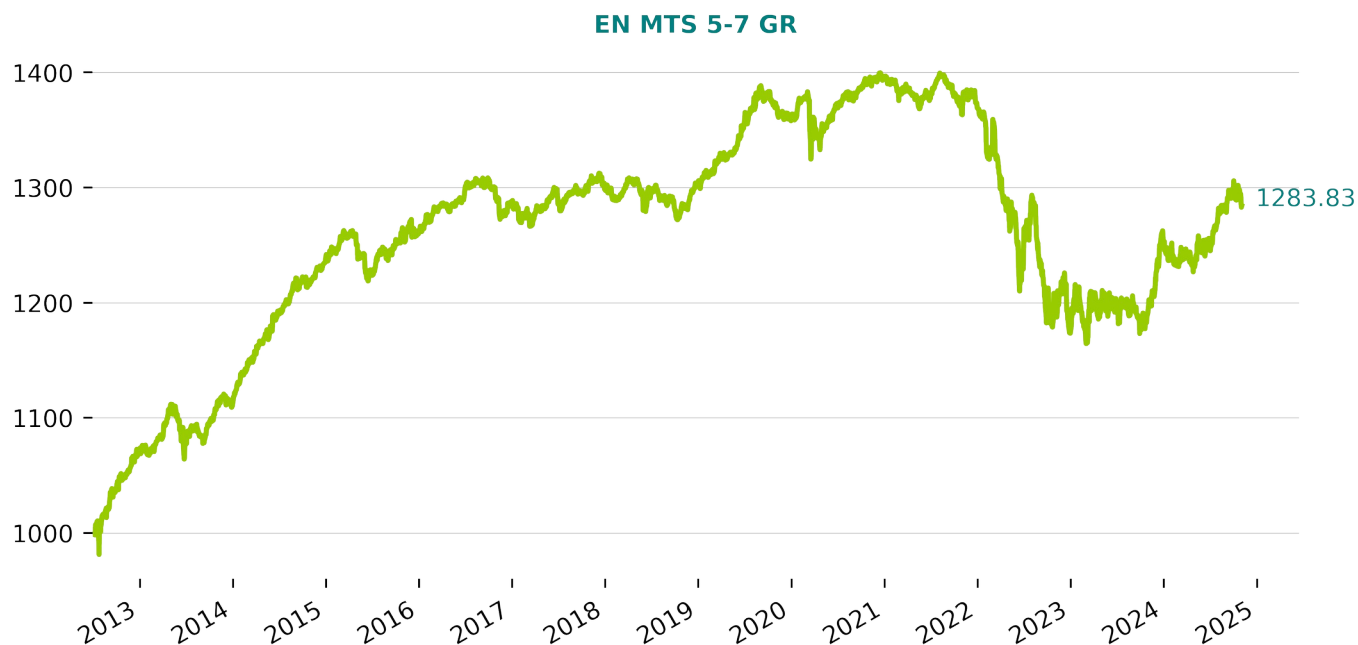


Description

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 5 and 7 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	2.50	-	-	-
3 Month	0.45	-	-	-
1 Year	7.34	7.33	4.37	1.68
5 Years	-6.39	-1.31	5.01	-0.26
10 Years	5.43	0.53	3.96	0.13
Since First Value Date	28.38	2.04	3.92	0.52

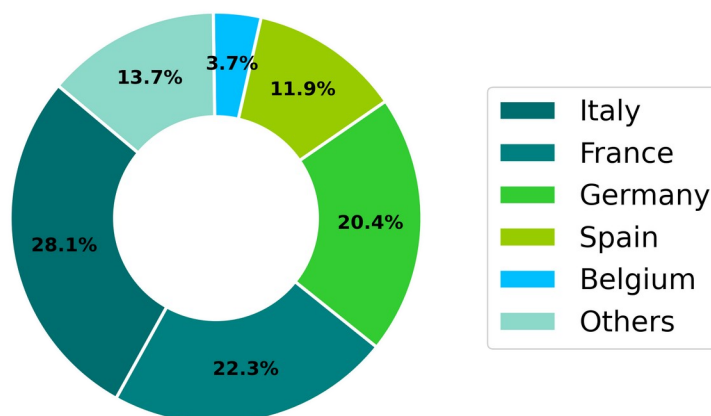
Quick Facts

Component number	55
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000355
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	55	1 077 334	2.75	5.51	5.66	0.37
7-10 Years	-	-	-	-	-	-
10-15 Years	-	-	-	-	-	-
15-30 Years	-	-	-	-	-	-
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	55	1 077 334	2.75	5.51	5.66	0.37

Top 5 Countries



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