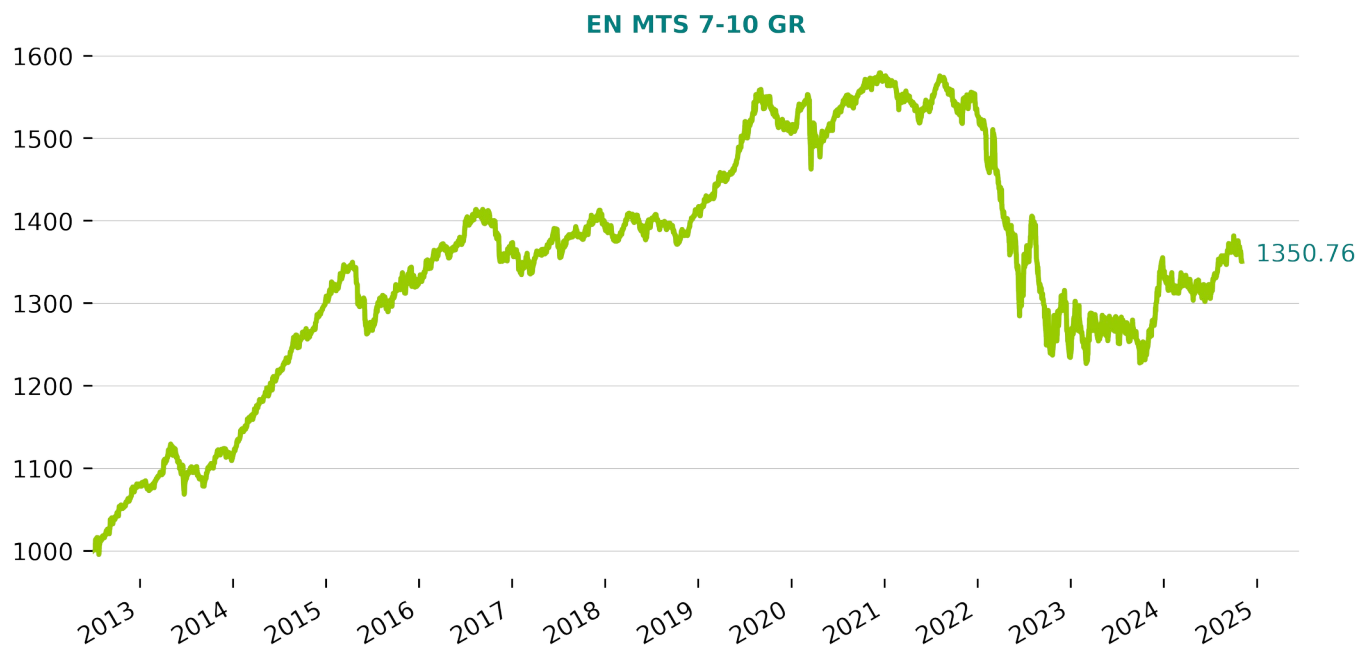


Description

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 7 and 10 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	0.95	-	-	-
3 Month	0.09	-	-	-
1 Year	7.65	7.63	5.80	1.32
5 Years	-11.73	-2.46	6.94	-0.36
10 Years	6.95	0.67	5.63	0.12
Since First Value Date	35.08	2.47	5.36	0.46

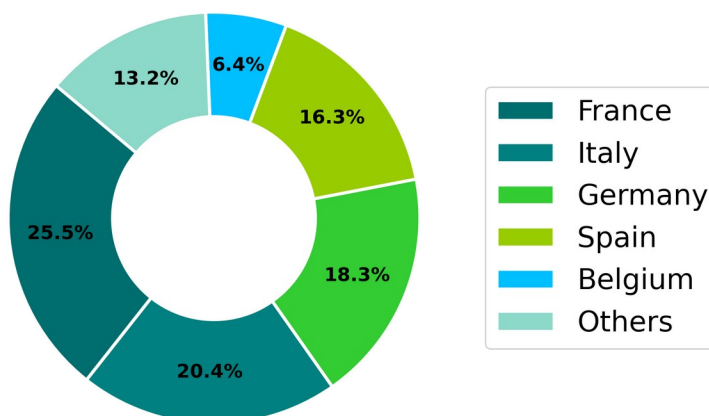
Quick Facts

Component number	59
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000371
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	59	1 238 546	2.93	7.45	7.66	0.67
10-15 Years	-	-	-	-	-	-
15-30 Years	-	-	-	-	-	-
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	59	1 238 546	2.93	7.45	7.66	0.67

Top 5 Countries



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