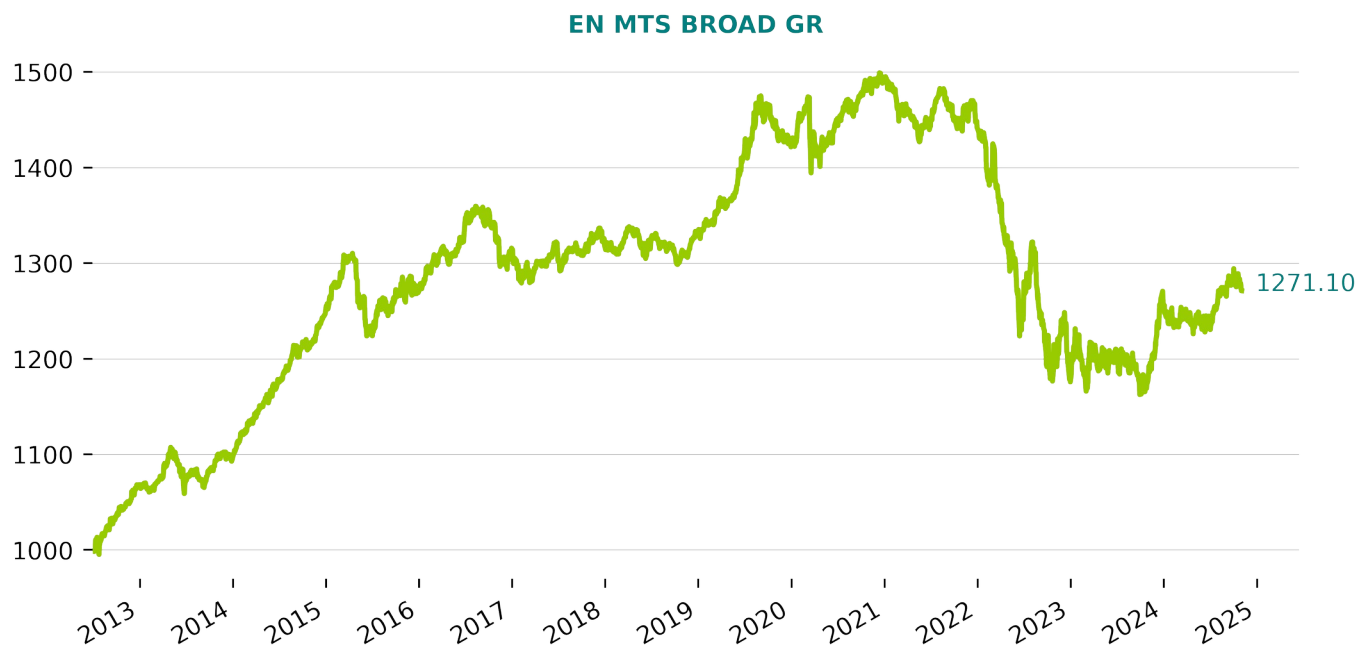


Description

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 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	1.25	-	-	-
3 Month	0.26	-	-	-
1 Year	7.52	7.50	5.21	1.44
5 Years	-12.03	-2.53	6.27	-0.40
10 Years	4.66	0.46	5.19	0.09
Since First Value Date	27.11	1.96	4.89	0.40

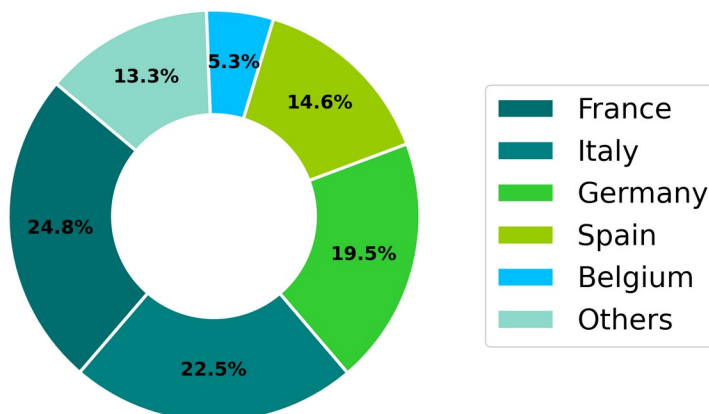
Quick Facts

Component number	401
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000298
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	80	1 668 757	2.49	1.95	1.99	0.06
3-5 Years	64	1 384 598	2.57	3.78	3.88	0.19
5-7 Years	54	1 044 355	2.74	5.55	5.70	0.37
7-10 Years	59	1 238 546	2.93	7.45	7.66	0.67
10-15 Years	43	719 337	3.24	10.16	10.49	1.26
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	401	7 344 068	2.84	7.16	7.38	1.02

Top 5 Countries



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