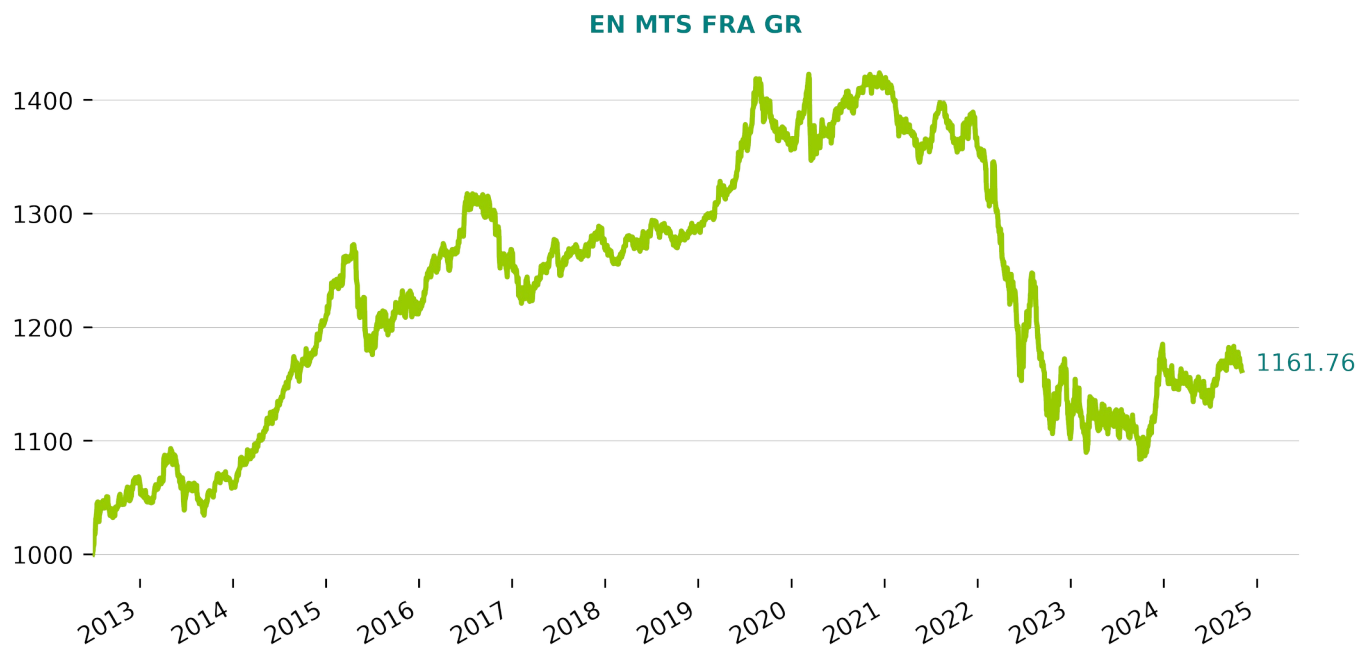


## Description

The Index is designed to reflect the performance of bonds issued by the government of France and listed on MTS. The index methodology involves selecting fixed-coupon, 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	-0.71	-	-	-
3 Month	-0.18	-	-	-
1 Year	5.53	5.52	5.38	1.02
5 Years	-15.58	-3.33	6.44	-0.52
10 Years	-0.95	-0.10	5.51	-0.02
Since First Value Date	16.18	1.22	5.26	0.23

## Quick Facts

Component number	50
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000496
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	10	437 247	2.53	1.97	2.02	0.06
3-5 Years	6	326 988	2.67	3.79	3.89	0.19
5-7 Years	5	240 258	2.81	5.43	5.59	0.36
7-10 Years	7	315 705	3.01	7.38	7.60	0.65
10-15 Years	6	182 952	3.26	10.20	10.53	1.27
15-30 Years	11	238 481	3.52	16.48	17.06	3.49
30-50 Years	5	80 517	3.62	20.25	20.98	5.96
50+ Years	-	-	-	-	-	-
<b>Aggregate</b>	<b>50</b>	<b>1 822 149</b>	<b>2.93</b>	<b>7.22</b>	<b>7.46</b>	<b>1.06</b>

## Country composition



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