

Description

The Index is designed to reflect the performance of bonds issued by the government of Ireland 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	1.33	-	-	-
3 Month	0.55	-	-	-
1 Year	8.46	8.44	5.87	1.44
5 Years	-12.84	-2.71	6.91	-0.39
10 Years	1.84	0.18	5.49	0.03
Since First Value Date	39.79	2.75	5.95	0.46

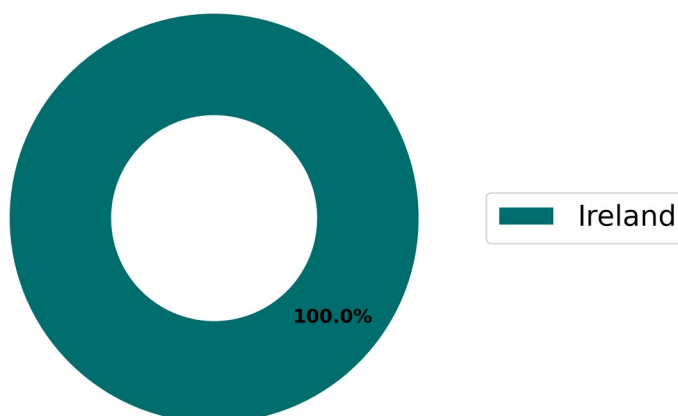
Quick Facts

Component number	17
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000850
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	2	18 826	2.31	1.87	1.92	0.06
3-5 Years	2	17 795	2.38	3.90	3.99	0.19
5-7 Years	4	30 723	2.51	5.84	5.99	0.41
7-10 Years	3	14 015	2.66	8.06	8.27	0.76
10-15 Years	2	10 988	2.85	10.54	10.85	1.28
15-30 Years	4	23 817	2.96	16.62	17.11	3.38
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	17	116 165	2.60	7.82	8.04	1.05

Country composition



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