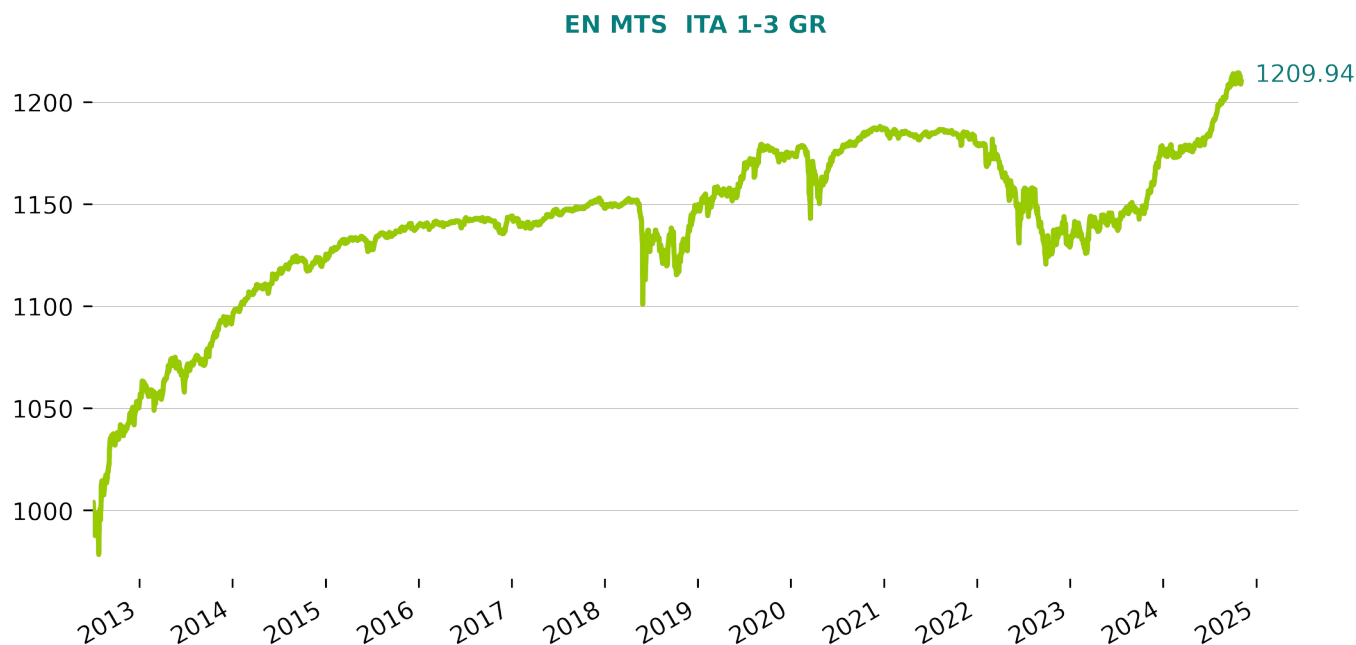


Description

The Index is designed to reflect the performance of bonds issued by the government of Italy and listed on MTS. The index methodology involves selecting fixed-coupon, EUR-denominated bonds with maturities between 1 and 3 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	2.80	-	-	-
3 Month	1.08	-	-	-
1 Year	4.81	4.80	1.48	3.25
5 Years	2.90	0.57	2.05	0.28
10 Years	8.13	0.78	2.06	0.38
Since First Value Date	20.99	1.56	2.15	0.72

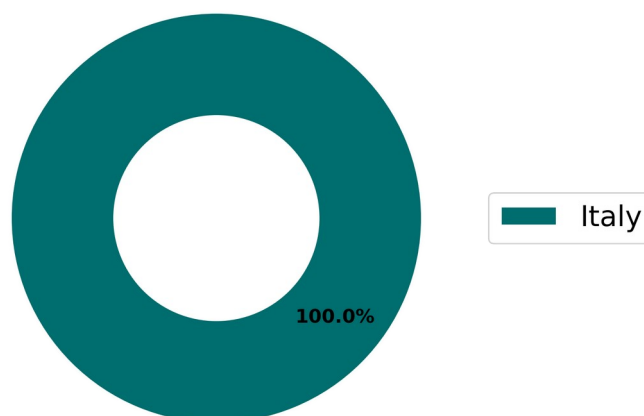
Quick Facts

Component number	22
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000553
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	22	390 619	2.71	1.75	1.80	0.05
3-5 Years	-	-	-	-	-	-
5-7 Years	-	-	-	-	-	-
7-10 Years	-	-	-	-	-	-
10-15 Years	-	-	-	-	-	-
15-30 Years	-	-	-	-	-	-
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	22	390 619	2.71	1.75	1.80	0.05

Country composition



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