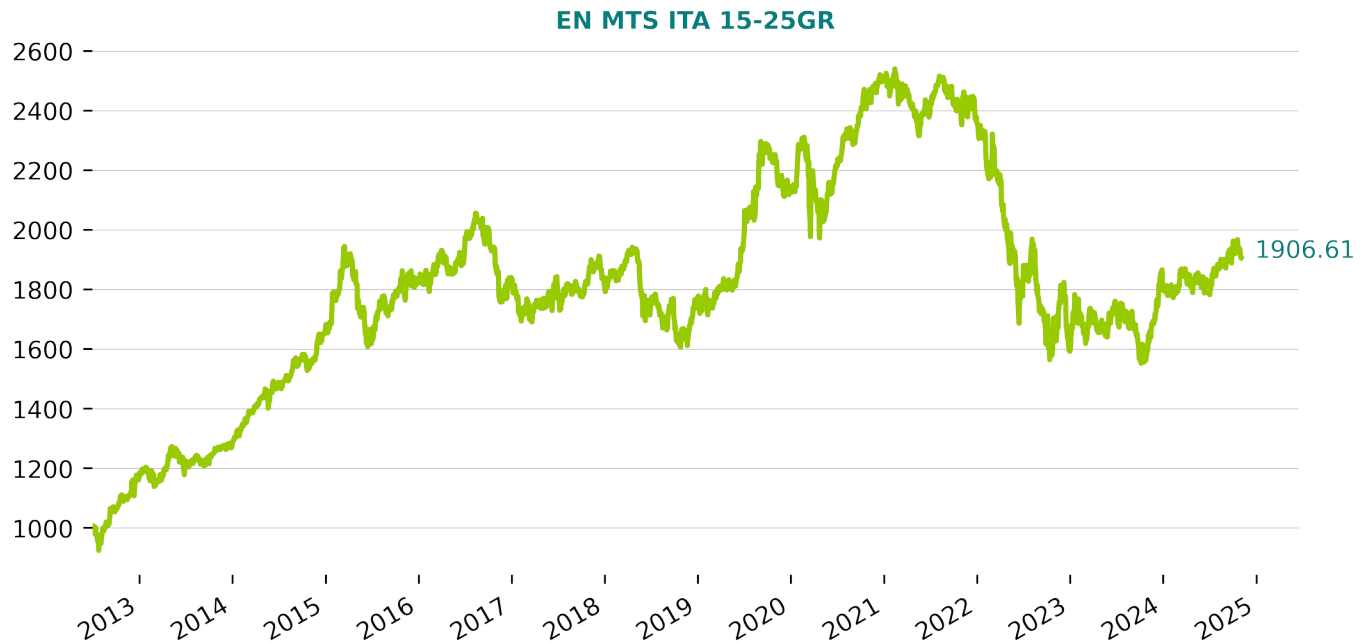


Description

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 15 and 25 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	5.15	-	-	-
3 Month	1.20	-	-	-
1 Year	18.69	18.65	11.22	1.66
5 Years	-14.81	-3.15	14.36	-0.22
10 Years	22.50	2.05	12.91	0.16
Since First Value Date	90.66	5.37	12.41	0.43

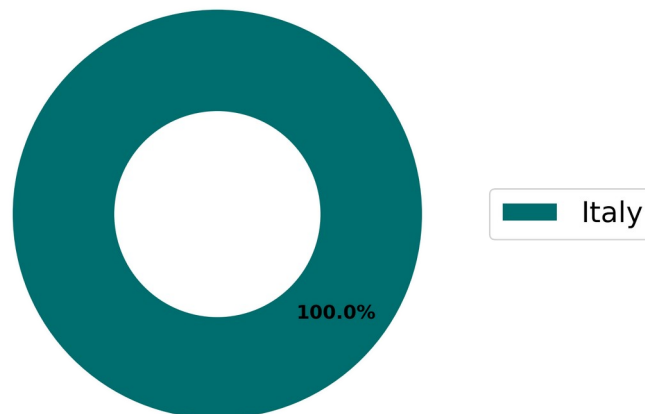
Quick Facts

Component number	10
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000652
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	-	-	-	-	-	-
10-15 Years	-	-	-	-	-	-
15-30 Years	10	161 201	4.07	13.48	14.03	2.42
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	10	161 201	4.07	13.48	14.03	2.42

Country composition



This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext.

No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2024, Euronext N.V. - All rights reserved.