

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 3 and 5 years, and adhering to specific size criteria, as detailed in the relevant sections of the methodology document.

Historical Performance

EN MTS ITA 3-5 GR



Index Risk and returns Characteristics

Euronext MTS EGB	%			Risk Return Ratio
	Returns	Ann. Returns	Ann. Std Deviation	
*EUR RETURNS (%)				
YTD	2.99	-	-	-
3 Month	1.15	-	-	-
1 Year	7.12	7.10	3.17	2.24
5 Years	1.43	0.28	4.42	0.06
10 Years	13.20	1.25	4.20	0.30
Since First Value Date	40.64	2.80	4.29	0.65

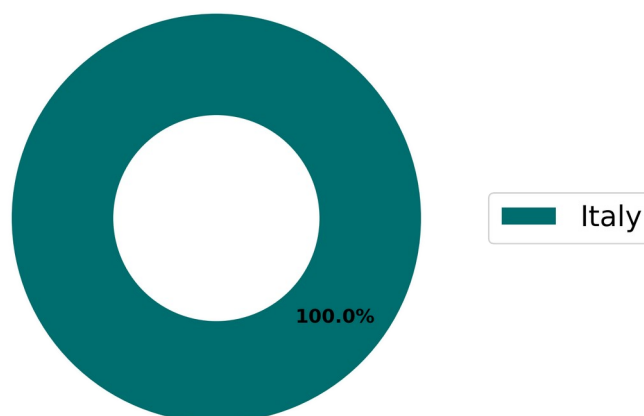
Quick Facts

Component number	15
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000579
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	15	289 068	2.87	3.54	3.64	0.17
5-7 Years	-	-	-	-	-	-
7-10 Years	-	-	-	-	-	-
10-15 Years	-	-	-	-	-	-
15-30 Years	-	-	-	-	-	-
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	15	289 068	2.87	3.54	3.64	0.17

Country composition



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