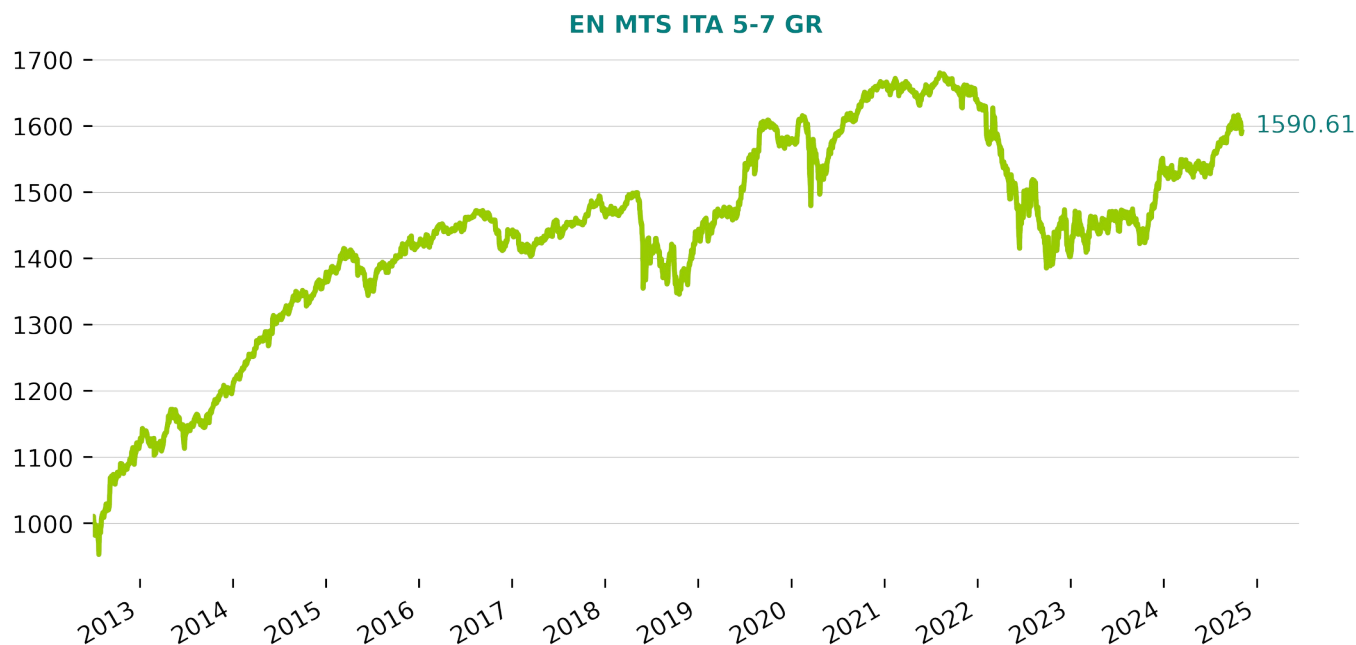


Description

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 5 and 7 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	3.48	-	-	-
3 Month	1.13	-	-	-
1 Year	9.39	9.37	4.70	1.99
5 Years	-0.34	-0.07	6.37	-0.01
10 Years	18.67	1.73	5.92	0.29
Since First Value Date	59.06	3.83	5.96	0.64

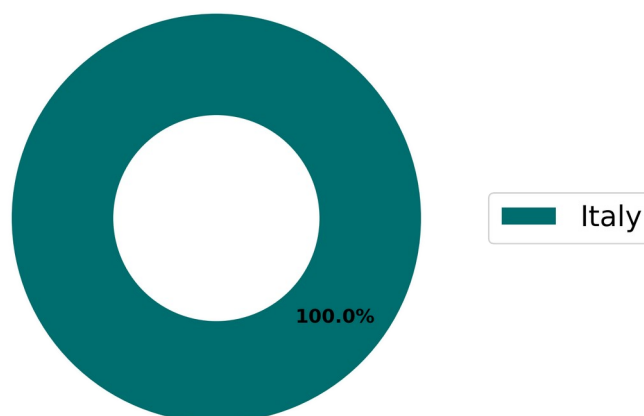
Quick Facts

Component number	14
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000595
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	14	302 209	3.15	5.25	5.42	0.35
7-10 Years	-	-	-	-	-	-
10-15 Years	-	-	-	-	-	-
15-30 Years	-	-	-	-	-	-
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	14	302 209	3.15	5.25	5.42	0.35

Country composition



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