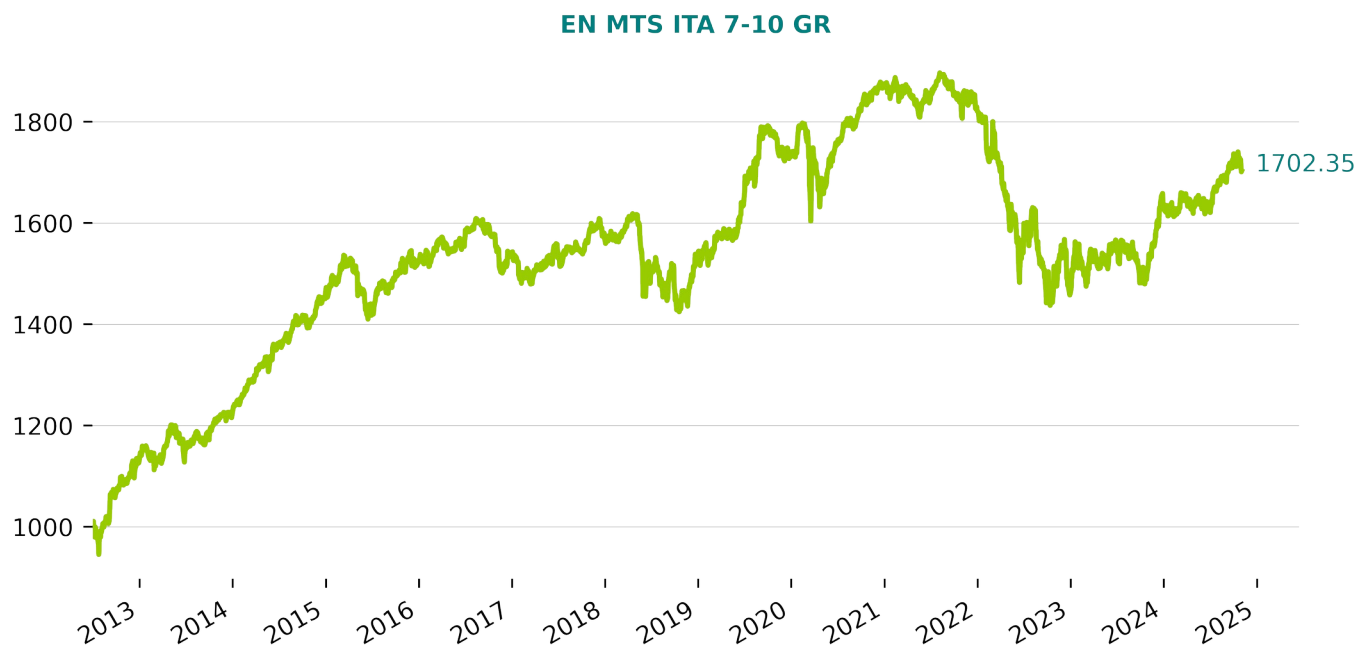


Description

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 7 and 10 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	4.09	-	-	-
3 Month	1.19	-	-	-
1 Year	12.06	12.04	6.46	1.86
5 Years	-3.80	-0.77	8.73	-0.09
10 Years	21.12	1.94	7.86	0.25
Since First Value Date	70.24	4.40	7.77	0.57

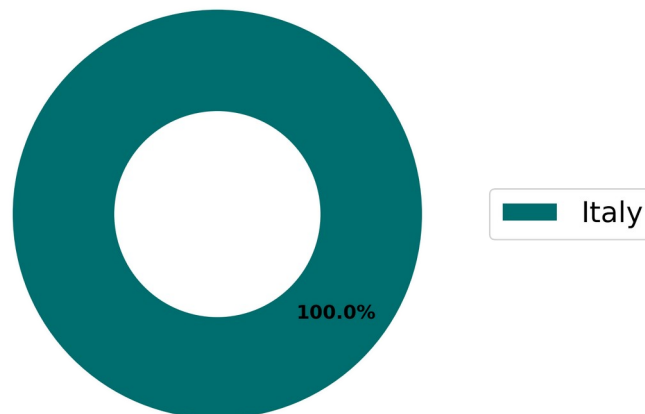
Quick Facts

Component number	12
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000611
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	12	252 274	3.44	7.11	7.36	0.63
10-15 Years	-	-	-	-	-	-
15-30 Years	-	-	-	-	-	-
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	12	252 274	3.44	7.11	7.36	0.63

Country composition



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