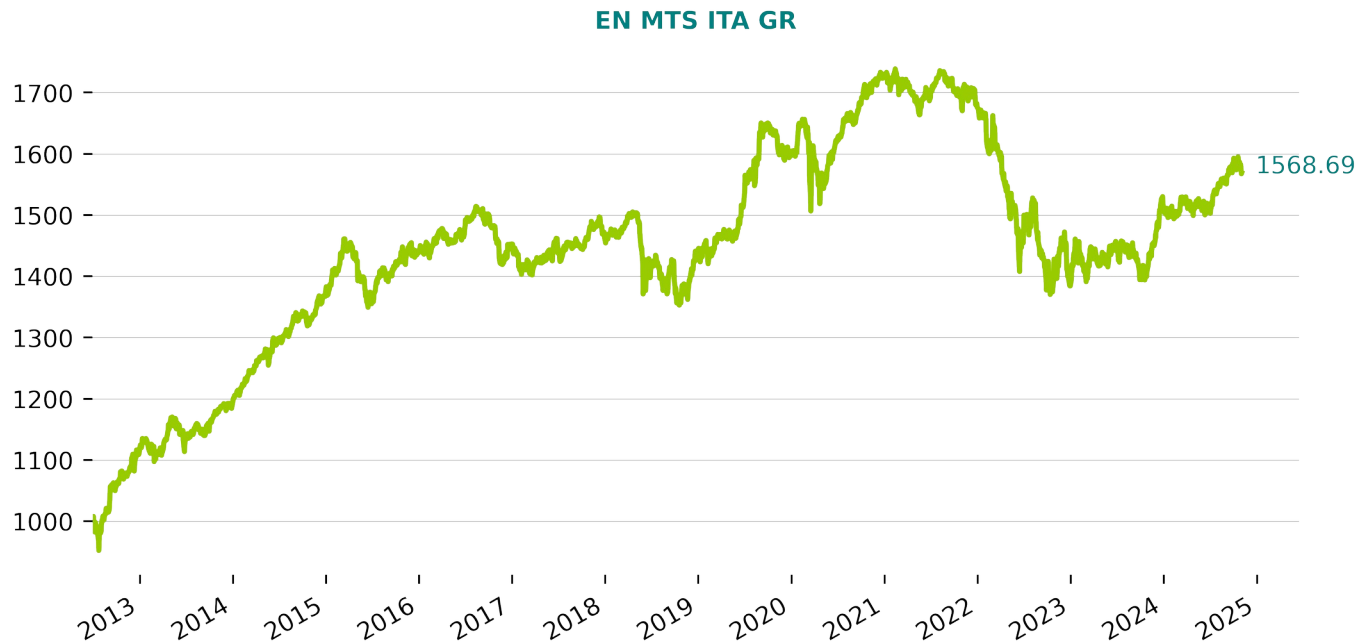


Description

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, 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	3.75	-	-	-
3 Month	1.16	-	-	-
1 Year	10.33	10.31	5.32	1.94
5 Years	-3.90	-0.79	7.37	-0.11
10 Years	17.91	1.66	6.66	0.25
Since First Value Date	56.87	3.72	6.53	0.57

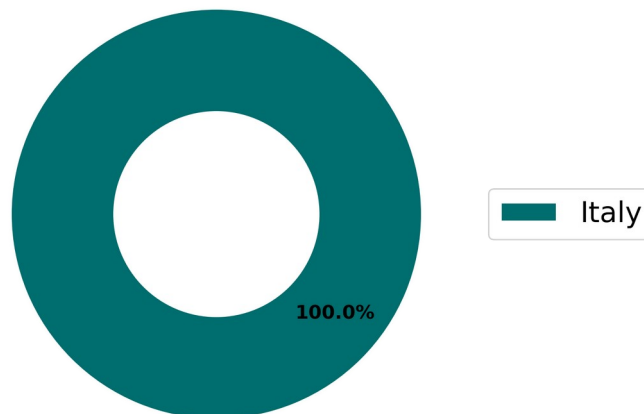
Quick Facts

Component number	92
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000538
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	23	420 274	2.71	1.82	1.87	0.05
3-5 Years	15	292 393	2.90	3.71	3.82	0.18
5-7 Years	13	269 229	3.17	5.36	5.53	0.36
7-10 Years	12	252 274	3.44	7.11	7.36	0.63
10-15 Years	12	196 945	3.79	9.78	10.15	1.20
15-30 Years	15	212 885	4.10	14.40	14.99	2.81
30-50 Years	2	11 476	4.01	22.21	23.10	7.51
50+ Years	-	-	-	-	-	-
Aggregate	92	1 655 476	3.25	6.24	6.47	0.76

Country composition



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