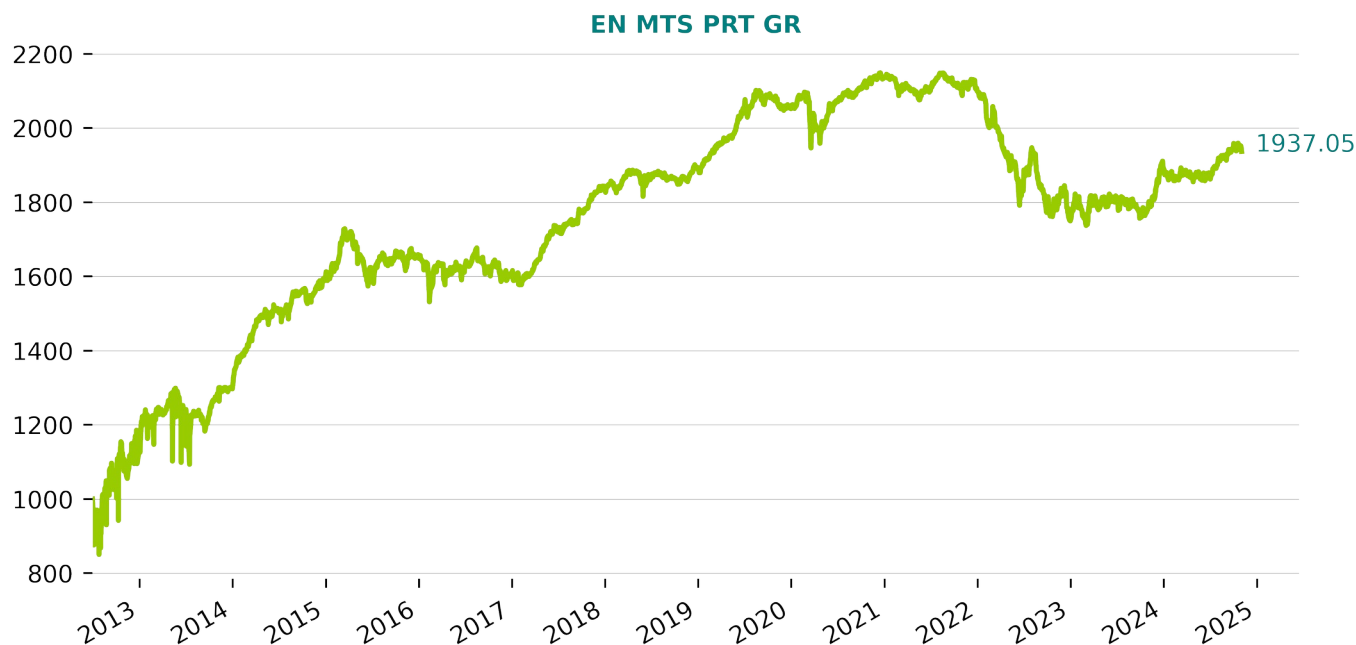


Description

The Index is designed to reflect the performance of bonds issued by the government of Portugal 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	2.65	-	-	-
3 Month	1.21	-	-	-
1 Year	8.47	8.45	4.50	1.88
5 Years	-6.95	-1.43	5.82	-0.25
10 Years	25.97	2.34	5.76	0.41
Since First Value Date	93.71	5.50	16.17	0.34

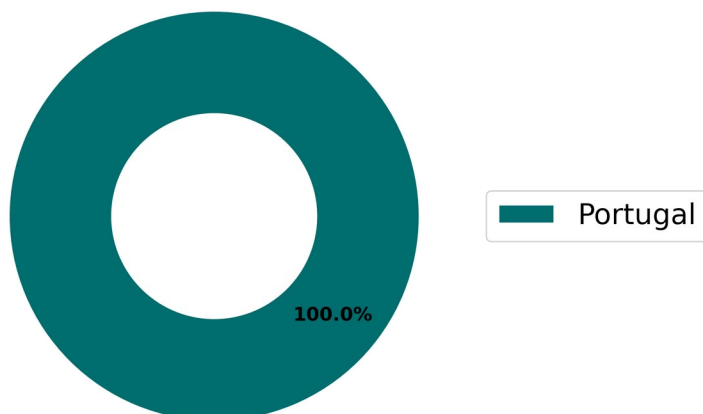
Quick Facts

Component number	18
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000892
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	27 116	2.23	2.20	2.25	0.07
3-5 Years	2	28 864	2.34	4.00	4.10	0.20
5-7 Years	3	26 362	2.48	5.70	5.84	0.39
7-10 Years	3	20 930	2.77	7.96	8.18	0.76
10-15 Years	3	22 901	3.02	10.00	10.30	1.22
15-30 Years	4	18 205	3.32	16.43	16.98	3.52
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	18	144 379	2.64	7.07	7.27	0.87

Country composition



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