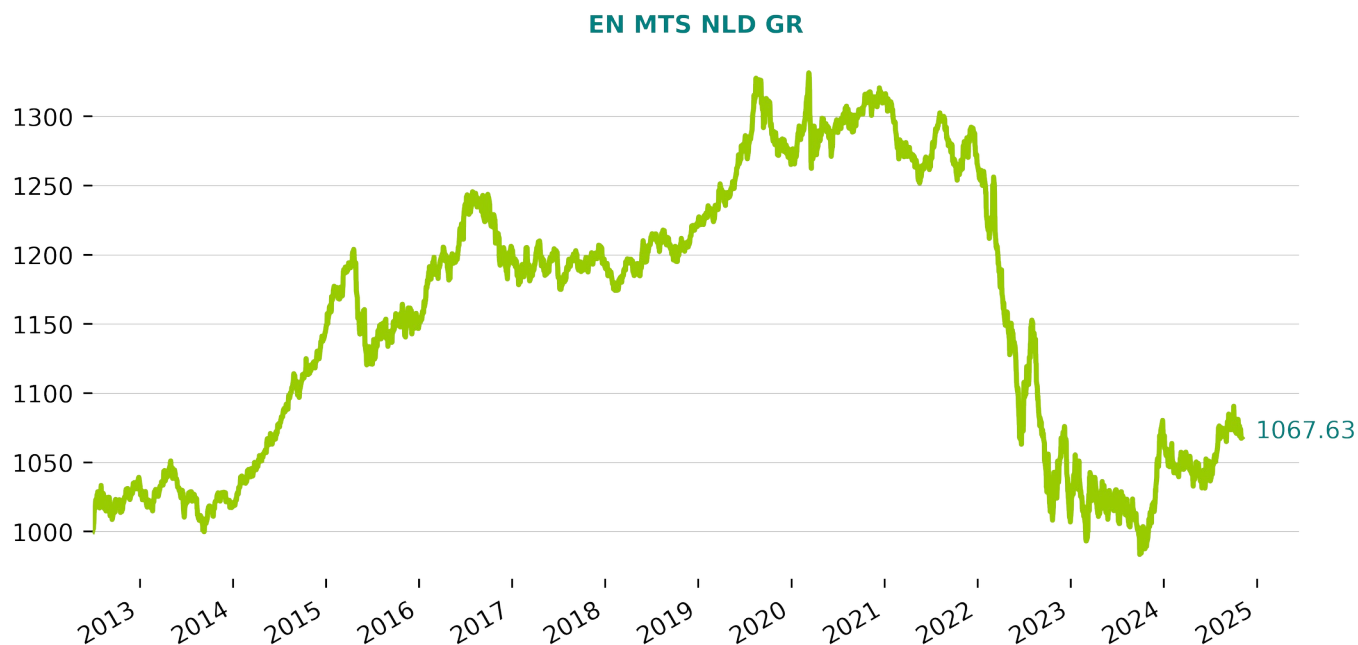


Description

The Index is designed to reflect the performance of bonds issued by the government of Netherlands 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	0.00	-	-	-
3 Month	-0.23	-	-	-
1 Year	6.75	6.73	5.88	1.14
5 Years	-16.91	-3.63	6.72	-0.54
10 Years	-4.36	-0.44	5.63	-0.08
Since First Value Date	6.76	0.53	5.30	0.10

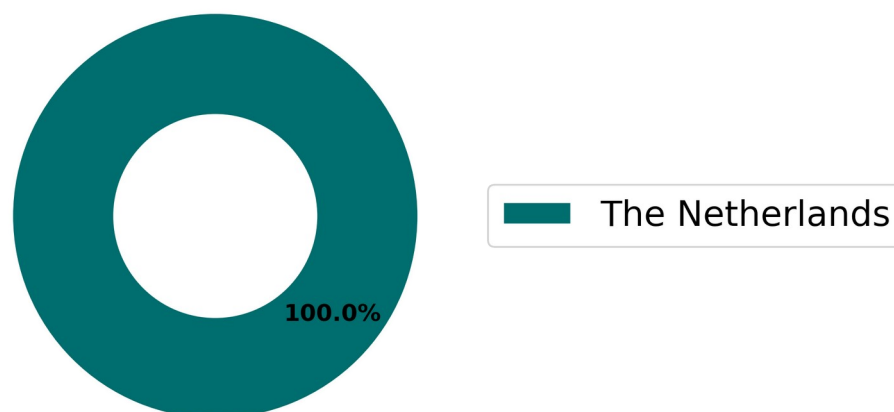
Quick Facts

Component number	23
Review of composition	Monthly
Launch Date	16/09/2024
ISIN Code	NLIX00000876
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	4	60 146	2.31	1.96	2.01	0.06
3-5 Years	4	59 172	2.35	3.72	3.80	0.18
5-7 Years	3	37 522	2.46	5.62	5.76	0.38
7-10 Years	4	52 858	2.60	7.65	7.85	0.70
10-15 Years	2	30 592	2.78	10.57	10.87	1.34
15-30 Years	6	85 112	2.82	16.47	16.94	3.47
30-50 Years	-	-	-	-	-	-
50+ Years	-	-	-	-	-	-
Aggregate	23	325 403	2.56	8.23	8.45	1.23

Country composition



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