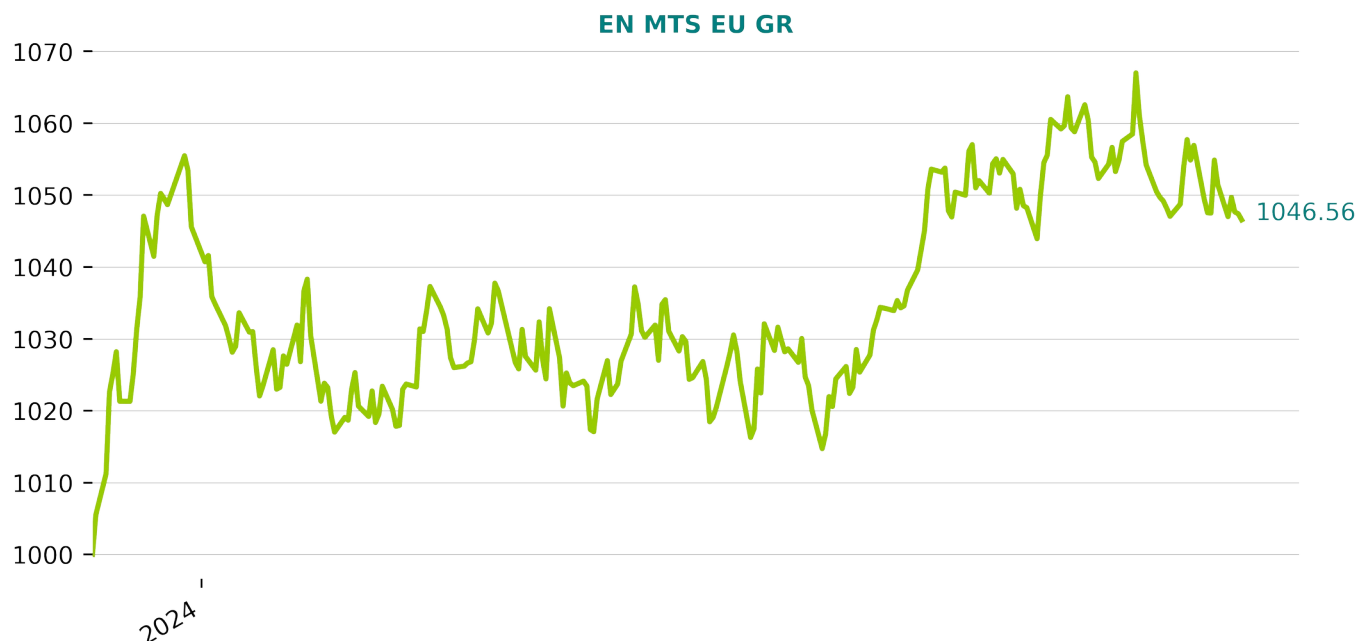


## Description

The Index is designed to reflect the performance of bonds issued by the European Union and listed on MTS. The index methodology involves selecting fixed-coupon, EUR-denominated bonds 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                    | 0.56    | -            | -                  | -                 |
| 3 Month                | -0.41   | -            | -                  | -                 |
| 1 Year                 | 4.66    | 4.65         | 6.12               | 0.76              |
| 5 Years                | 4.66    | 0.91         | 6.12               | 0.15              |
| 10 Years               | 4.66    | 0.46         | 6.12               | 0.07              |
| Since First Value Date | 4.66    | 0.37         | 6.12               | 0.06              |

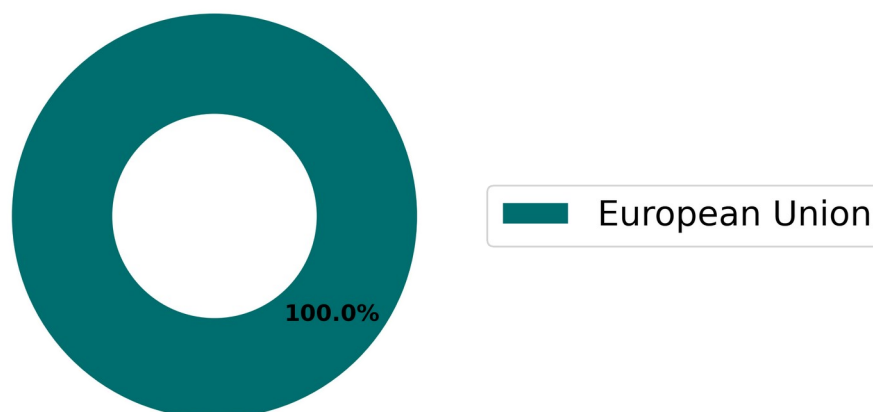
## Quick Facts

|                       |              |
|-----------------------|--------------|
| Component number      | 28           |
| Review of composition | Monthly      |
| Launch Date           | 16/09/2024   |
| ISIN Code             | NLIX00002922 |
| First Value Date      | 30/11/2023   |
| 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               | 49 047            | 2.47                  | 2.09                       | 2.14                      | 0.07                |
| 3-5 Years        | 4               | 53 186            | 2.60                  | 3.64                       | 3.73                      | 0.17                |
| 5-7 Years        | 3               | 49 967            | 2.73                  | 5.51                       | 5.66                      | 0.37                |
| 7-10 Years       | 4               | 48 708            | 2.88                  | 7.39                       | 7.60                      | 0.66                |
| 10-15 Years      | 4               | 55 087            | 3.13                  | 10.59                      | 10.92                     | 1.35                |
| 15-30 Years      | 10              | 113 446           | 3.36                  | 16.52                      | 17.08                     | 3.57                |
| 30-50 Years      | -               | -                 | -                     | -                          | -                         | -                   |
| 50+ Years        | -               | -                 | -                     | -                          | -                         | -                   |
| <b>Aggregate</b> | <b>28</b>       | <b>369 442</b>    | <b>2.95</b>           | <b>9.17</b>                | <b>9.46</b>               | <b>1.47</b>         |

## Country composition



This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext.

No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2024, Euronext N.V. - All rights reserved.