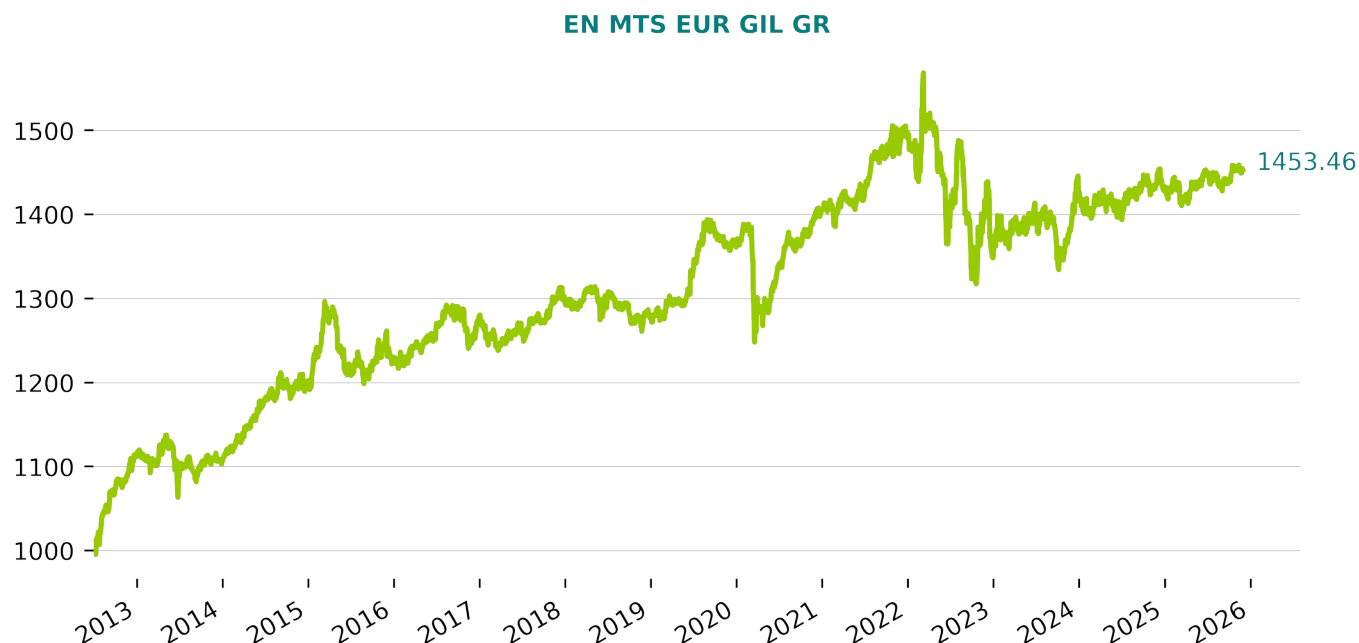


## Description

The Index is designed to reflect the performance of European government inflation linked bonds 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	%			
	Returns	Ann. Returns	Ann. Std Deviation	Risk Return Ratio
*EUR RETURNS (%)				
YTD	1.44	-	-	-
3 Month	1.13	-	-	-
1 Year	0.73	0.73	3.44	0.21
5 Years	4.02	0.79	6.52	0.12
10 Years	15.45	1.45	5.67	0.26
Since First Value Date	45.35	2.83	5.43	0.52

# Euronext MTS Euro Government Inflation-Linked GR

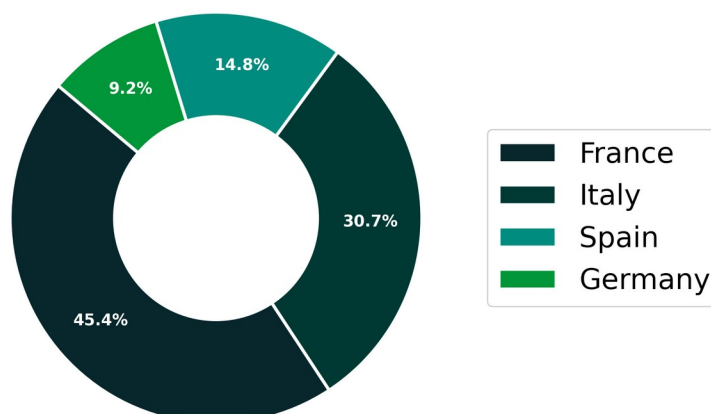
## Quick Facts

Component number	37
Review of composition	Monthly
Launch Date	09/04/2025
ISIN Code	NLIX00005669
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	98 744	0.62	2.00	2.01	0.06
3-5 Years	6	133 818	0.82	3.89	3.92	0.19
5-7 Years	6	105 461	1.03	5.71	5.77	0.40
7-10 Years	5	94 548	1.22	7.87	7.96	0.72
10-15 Years	9	102 163	1.72	11.25	11.44	1.46
15-30 Years	6	69 012	1.86	18.24	18.58	3.85
30-50 Years	1	3 130	2.47	20.93	21.45	5.64
50+ Years	-	-	-	-	-	-
<b>Aggregate</b>	<b>37</b>	<b>606 875</b>	<b>1.17</b>	<b>7.48</b>	<b>7.59</b>	<b>0.95</b>

## Country composition



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