



EURONEXT
Indices

Euronext[®] MTS EGB Broad index family

Developed in strategic partnership with MTS, one of the leading European electronic fixed income platforms, these indices set a new benchmark for the European sovereign bond market. The indices focus on government bonds issued by key Eurozone countries, including:

Austria

Belgium

Finland

France

Germany

Ireland

Italy

The Netherlands

Portugal

Spain

Each bond within the index universe is selected based on stringent eligibility criteria:

- denominated in EUR,
- a fixed coupon,
- a notional amount of at least 2 billion EUR,
- and a minimum remaining maturity of one year

The indices leverage MTS' robust pricing data, sourced from both MTS Cash and MTS BondVision Composite (BVC) prices, ensuring that each bond's valuation is derived from the most reliable and accurate market quotes. These quotes are continuously updated by multiple dealers, providing a comprehensive view of market conditions. Before a bond is included in the index calculation, MTS Cash prices undergo a stringent verification process, where bid and offer spreads are checked against maturity-specific thresholds for each country. Should any price fail this verification, the

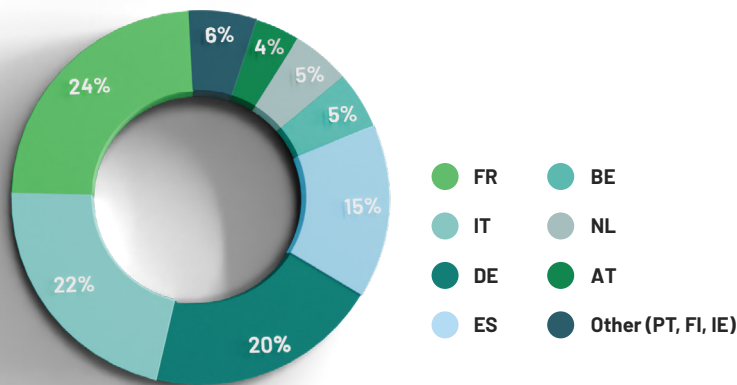
corresponding BVC price is utilised as a fallback, ensuring the integrity of the index.

Our partnership with MTS brings a level of precision and transparency that aligns with industry-leading benchmarks. This new range of indices is designed to meet the sophisticated needs of institutional investors, offering a reliable and comprehensive tool for tracking and analysing the performance of European sovereign debt.

Indices included in the Euronext MTS EGB Broad Index Family

Euronext MTS EGB Broad GR	Euronext MTS EGB 1-3 Year GR	Euronext MTS EGB 3-5 Year GR
Euronext MTS EGB 5-7 Year GR	Euronext MTS EGB 7-10 Year GR	Euronext MTS EGB 10-15 Year GR
Euronext MTS EGB 15+ Year GR	Euronext MTS EGB 15-25 Year GR	Euronext MTS EGB 25+ Year GR
Euronext MTS EGB Spain GR	Euronext MTS EGB France GR	Euronext MTS EGB Germany GR
Euronext MTS EGB Italy GR	Euronext MTS EGB Italy 1-3 Year GR	Euronext MTS EGB Italy 3-5 Year GR
Euronext MTS EGB Italy 5-7 Year GR	Euronext MTS EGB Italy 7-10 Year GR	Euronext MTS EGB Italy 10-15 Year GR
Euronext MTS EGB Italy 15-25 Year GR	Euronext MTS EGB Italy 25+ Year GR	Euronext MTS EGB Austria GR
Euronext MTS EGB Belgium GR	Euronext MTS EGB Finland GR	Euronext MTS EGB Ireland GR
Euronext MTS EGB The Netherlands GR	Euronext MTS EGB Portugal GR	

TOP 10 ISSUERS



Date	9/16/2024
Mnemo	MEBG
Index Name	Euronext MTS EGB Broad GR
ISIN	NLIX00000298

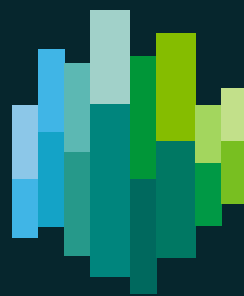
Further to the broad index family, Euronext and MTS are launching the Euronext MTS EU GR Gross Return Index, supported by MTS's role as a DMO-designated interdealer platform for EU Primary Dealers, offering stronger price transparency and quality to investors.

Shaping capital markets for future generations

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