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# **Euronext and MTS launch a new European Government Bond Index Family**

- Euronext MTS EGB Broad Index Family, comprising 26 indices, is Euronext's newly created family leveraging MTS's trading data
- The Euronext MTS EU Gross Return Index will also be launched, supported by MTS's role as an issuer-designated interdealer platform for EU government bonds

Amsterdam, Brussels, Dublin, Lisbon, London, Milan, Oslo and Paris – 16 September 2024 – Euronext, the leading pan-European market infrastructure, today announces the launch of the Euronext MTS European Government Bond (EGB) Broad Index Family, developed in partnership with MTS, Europe's leading electronic fixed income trading platform and part of the Euronext Group.

The new index family comprises 26 indices that measure the total return of Euro-denominated government bonds from ten Eurozone countries, deriving from the mother index **Euronext MTS EGB Broad GR.** 

Euronext MTS EGB Broad Index Family will use prices from MTS Cash trading platforms, among the most reliable pricing sources for European government bonds, ensuring a level of transparency and replicability that is unique in the bond market.

All European government bonds available for trading on MTS's dealer-to-dealer regulated markets are eligible for inclusion in this family of indices. The index family includes versions for all Eurozone countries, fixed coupon instruments, single-country indices, and other customised indices.

Additionally, Euronext and MTS are launching the **Euronext MTS EU 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 The Euronext MTS EGB Index Family, reviewed monthly, is ideal for ETFs, investment funds, and as a reference for further customisation and subindices.It is designed to support both active managers and those with passive fixed income strategies.

**Anthony Attia, Global Head of Derivatives and Post-Trade at Euronext** said: We are proud to launch this family of 26 European government bond indices, further solidifying our position as a leading index provider. By leveraging MTS's high-quality trading data, we are broadening the range of investment solutions available to our clients, helping them deploy capital in European fixed income markets with greater efficiency."

**Angelo Proni, CEO of MTS** said: "Our position as Europe's leading electronic fixed income trading platform ensures the highest level of price transparency and accuracy, providing investors with robust and reliable benchmarks. The launch of Euronext MTS EGB Broad Index Family demonstrates our commitment to the European fixed income market."



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#### **About Euronext**

Euronext is the leading pan-European market infrastructure, connecting European economies to global capital markets, to accelerate innovation and sustainable growth. It operates regulated exchanges in Belgium, France, Ireland, Italy, the Netherlands, Norway and Portugal. With nearly 1,900 listed issuers and around €6.5 trillion in market capitalisation as of end of June 2024, it has an unmatched blue-chip franchise and a strong diverse domestic and international client base. Euronext operates regulated and transparent equity and derivatives markets, one of Europe's leading electronic fixed income trading markets and is the largest centre for debt and funds listings in the world. Its total product offering includes Equities, FX, Exchange Traded Funds, Warrants & Certificates, Bonds, Derivatives, Commodities and Indices. The Group provides a multi-asset clearing house through Euronext Clearing, and custody and settlement services through Euronext Securities central securities depositories in Denmark, Italy, Norway and Portugal. Euronext also leverages its expertise in running markets by providing technology and managed services to third parties. In addition to its main regulated market, it also operates a number of junior markets, simplifying access to listing for SMEs. For the latest news, go to euronext.com or follow us on X (twitter.com/euronext) and LinkedIn (<a href="https://www.linkedin.com/company/euronext">https://www.linkedin.com/company/euronext</a>)

## About MTS

MTS is a leading fixed income trading platform for European rates, credit and money markets participants, facilitating daily transaction volumes of more than €180 billion. For over 35 years, MTS has supported the European fixed income market by bringing traders together to unlock liquidity, maximise trading opportunities, and optimise post-trade processes. As a one-stop shop, our best-in-class trading solutions and market data meet the ever-changing requirements of buy- and sell-side organisations across a wide range of instruments, order types, and access methods. MTS is part of the Euronext Group, the leading pan-European market infrastructure provider.

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