

Universe *Euro Bonds*
Index/BM: * *BB Euro Agg. Bond Index* **Number of Stocks: 4710** *Index available since: 6/30/1998*

DESCRIPTION

The Bloomberg Barclays Euro Aggregate Bond Index includes fixed-rate, investment-grade Euro denominated bonds. Inclusion is based on the currency of the issue, and not the domicile of the issuer. The principal sectors in the index are the Treasury, corporate, government-related and securitised.

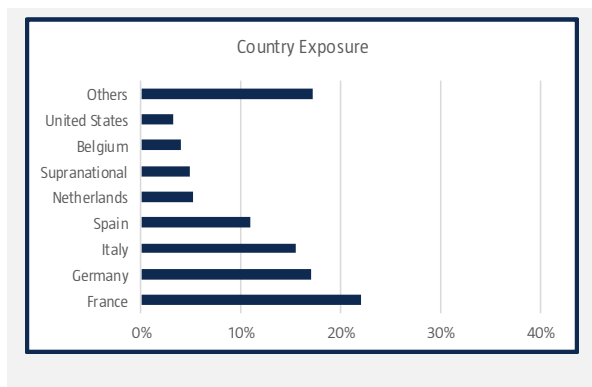
STATISTICS

Return p.a.	4.9%
Return p.a. 3Y	1.2%
Return p.a. 5Y	3.2%
Vol d/ann	3.2%
Downside Vol	2.3%
Spread Vol	-5.1%
Time to recovery	268

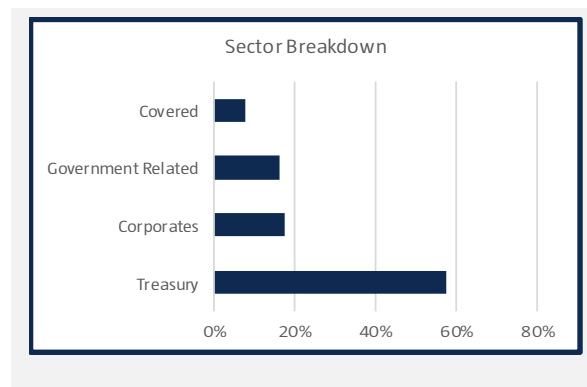
COSTS & LIQUIDITY**

External active	55bps
External passive	6bps
Avg. Maturity, Yrs (weighted)	7.1
Yield to Worst	0
Futures	no
ESG	not implementable in Index level

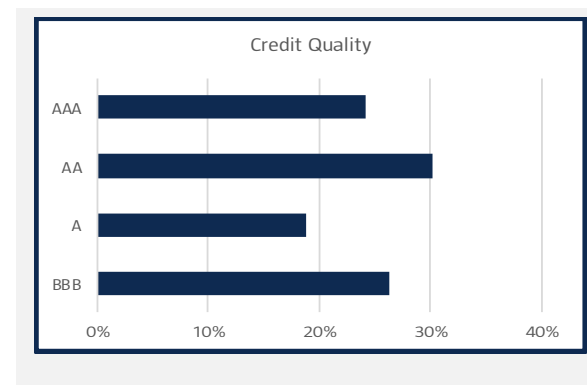
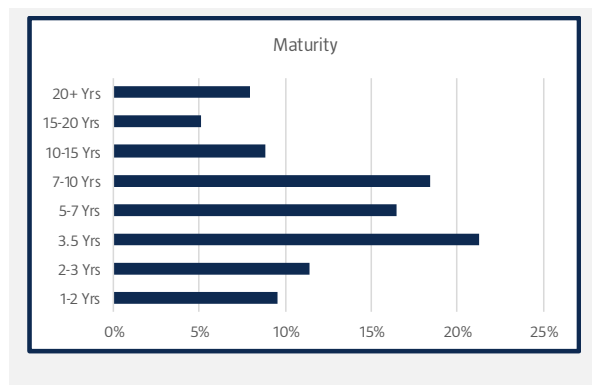
COUNTRY EXPOSURE



SECTOR BREAKDOWN



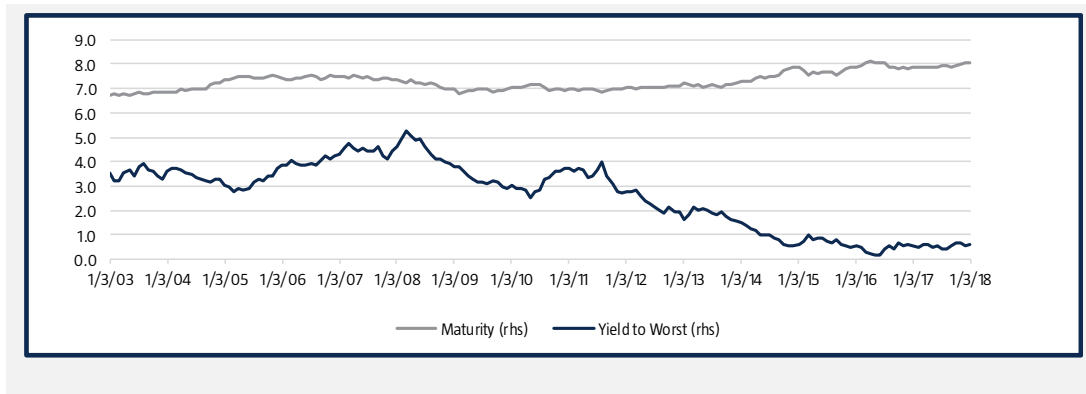
MATURITY & CREDIT QUALITY BREAKDOWN



*The returns and data for the Index were taken from published sources and not examined by the auditors. The returns for the Benchmark Indices were taken from published sources. Source: Bloomberg Barclays, ETFs

**Fees/costs for external management are indicative and are based on estimates from Corestone mandates. The fee/cost levels provide no guarantee that comparable levels can be reached depending on the client and mandates.

YIELD to WORST, AVERAGE MATURITY



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