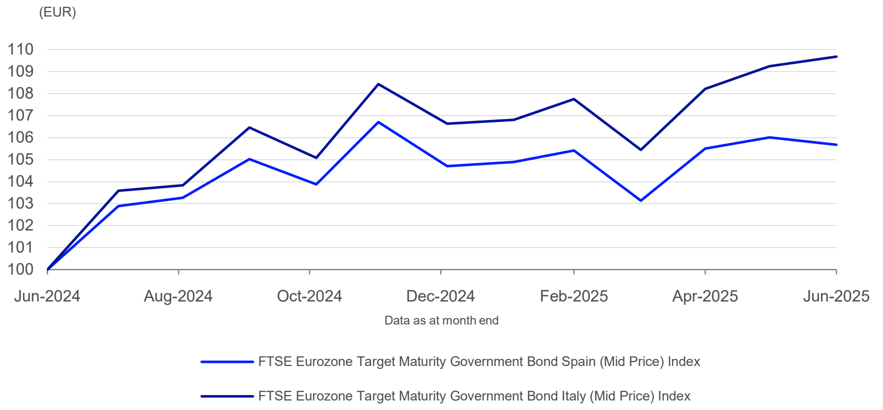
FTSE Eurozone Target Maturity Government Bond Index Series

Data as at: 30 June 2025

The FTSE Eurozone Target Maturity Government Bond Index Series measures the performance of a portfolio with a target maturity of 10 years.

Both the Spanish and Italian versions are composed of government bonds, including the current 10 year benchmark.

1-Year Performance - Total Return



Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Eurozone Target Maturity Government Bond Spain (Mid Price) Index	2.5	0.9	0.9	5.7	5.3	-8.9	1.7	-1.8	5.7	8.5	8.0
FTSE Eurozone Target Maturity Government Bond Italy (Mid Price) Index	4.0	2.9	2.9	9.7	13.0	-1.2	4.2	-0.2	5.8	9.8	8.8

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (EUR)	2020	2021	2022	2023	2024
FTSE Eurozone Target Maturity Government Bond Spain (Mid Price) Index	4.7	-2.8	-20.8	9.4	3.3
FTSE Eurozone Target Maturity Government Bond Italy (Mid Price) Index	9.7	-3.6	-22.5	13.1	5.8

FEATURES

Eligible Issuers

Italian or Spanish sovereign debt denominated in Euros.

Coupon

Fixed-rate

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Minimum amount outstanding

€2 billion

Customization

Customizations can be applied to meet specific investment needs and portfolio risk profiles.

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Eurozone Target Maturity Government Bond Spain (Mid Price) Index	1.0	0.1	-0.2	-	-5.4	-13.6	-23.6	-
FTSE Eurozone Target Maturity Government Bond Italy (Mid Price) Index	1.6	0.4	0.0	-	-4.9	-13.5	-27.6	-

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

About FTSE Eurozone Indices

FTSE Eurozone Indices are a set of benchmarks for the European sovereign bond market. The indexes are calculated and distributed by FTSE Russell, using Refinitiv Evaluated Prices from the REPS. All quotes made on the consolidated inter-dealer platform are live and tradable to member dealers. Additionally, market data from the order book is widely distributed via data vendors.

INFORMATION

Index Universe

FTSE Eurozone Target Maturity Government Bond Index

Base Date

31 December 1998

Base Value

100

Index Calculation

End of Day 17:15 CET

Pricing

Refinitiv evaluated prices. Both bid and mid price versions are available.

Settlement

T+2

End-of-Day Distribution

Via FTP and email

Currency

EUR

Review Dates

Once a month at the end of the month

History

Available from December 1998

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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