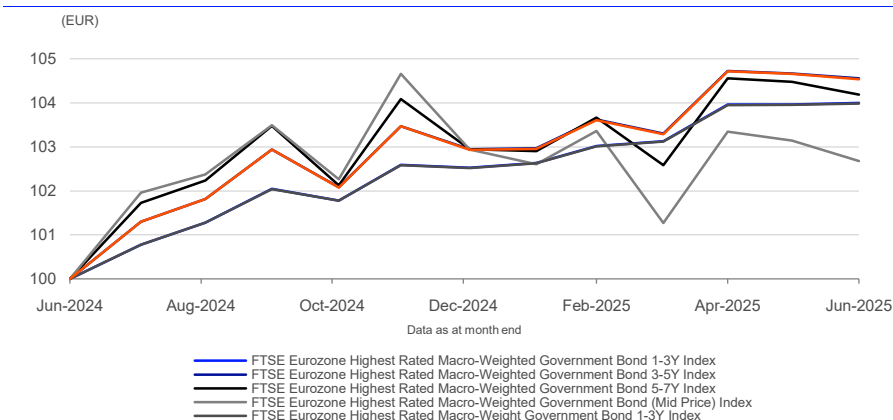


# FTSE Eurozone Highest-Rated Macro-Weighted Government Bond Index Series

Data as at: 30 June 2025

The FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index Series measures the performance of the Eurozone's largest and most widely traded government bonds with the highest credit ratings. Issuer weightings within the index are based on each country's share of Eurozone GDP and adjusted by other key macroeconomic factors.

## 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 Highest Rated Macro-Weighted Government Bond 1-3Y Index	0.8	1.4	1.4	4.0	4.2	0.5	1.4	0.1	1.3	1.9	1.8
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	1.2	1.6	1.6	4.6	2.7	-4.6	0.9	-0.9	2.8	4.0	3.6
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	1.6	1.2	1.2	4.2	1.0	-9.4	0.3	-1.9	4.0	5.7	5.2
FTSE Eurozone Highest Rated Macro-Weighted Government Bond (Mid Price) Index	1.4	-0.3	-0.3	2.7	-2.0	-16.1	-0.7	-3.4	4.8	7.2	6.9
FTSE Eurozone Highest Rated Macro-Weight Government Bond 1-3Y Index	0.8	1.4	1.4	4.0	4.1	0.5	1.3	0.1	1.3	1.9	1.8
FTSE Eurozone Highest Rated Macro-Weight Government Bond 3-5Y Index	1.2	1.6	1.6	4.5	2.6	-4.6	0.8	-0.9	2.8	3.9	3.6
FTSE Eurozone Highest Rated Macro-Weight Government Bond 5-7Y (Mid Price) Index	1.6	1.2	1.2	4.2	0.9	-9.4	0.3	-2.0	4.0	5.7	5.2

\* 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

## FEATURES

### Eligible Issuers

Issued by the sovereign government of the following Eurozone countries: Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Netherlands, Portugal, Slovenia and Spain.

### 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

### Minimum credit quality

At least two AAA ratings from the three main ratings agencies: Fitch, Moody's and S&P.

### Customization

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

Year-on-Year Performance - Total Return

Index % (EUR)	2020	2021	2022	2023	2024
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	-0.5	-0.9	-5.2	3.1	2.6
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	0.3	-1.4	-10.4	4.7	1.7
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	1.6	-2.2	-14.7	6.2	0.7
FTSE Eurozone Highest Rated Macro-Weighted Government Bond (Mid Price) Index	3.8	-3.4	-19.2	6.1	0.3
FTSE Eurozone Highest Rated Macro-Weight Government Bond 1-3Y Index	-0.5	-0.9	-5.3	3.1	2.7
FTSE Eurozone Highest Rated Macro-Weight Government Bond 3-5Y Index	0.4	-1.5	-10.5	4.7	1.7
FTSE Eurozone Highest Rated Macro-Weight Government Bond 5-7Y (Mid Price) Index	1.7	-2.1	-14.8	6.1	0.7

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	3.0	0.6	0.1	-	-0.5	-4.5	-7.0	-
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	1.6	0.1	-0.3	-	-1.6	-8.3	-13.0	-
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	1.0	0.0	-0.4	-	-3.0	-10.9	-17.8	-
FTSE Eurozone Highest Rated Macro-Weighted Government Bond (Mid Price) Index	0.5	-0.2	-0.5	-	-4.6	-13.7	-23.6	-
FTSE Eurozone Highest Rated Macro-Weight Government Bond 1-3Y Index	3.0	0.6	0.1	-	-0.5	-4.5	-7.0	-
FTSE Eurozone Highest Rated Macro-Weight Government Bond 3-5Y Index	1.6	0.1	-0.3	-	-1.6	-8.4	-13.0	-
FTSE Eurozone Highest Rated Macro-Weight Government Bond 5-7Y (Mid Price) Index	1.0	0.0	-0.4	-	-3.1	-11.0	-17.8	-

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 Macro-Weighted Government Bond Index Series

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

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™" , "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

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

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659