

# FTSE Eurozone Lowest-Rated Government Bond IG Index Series

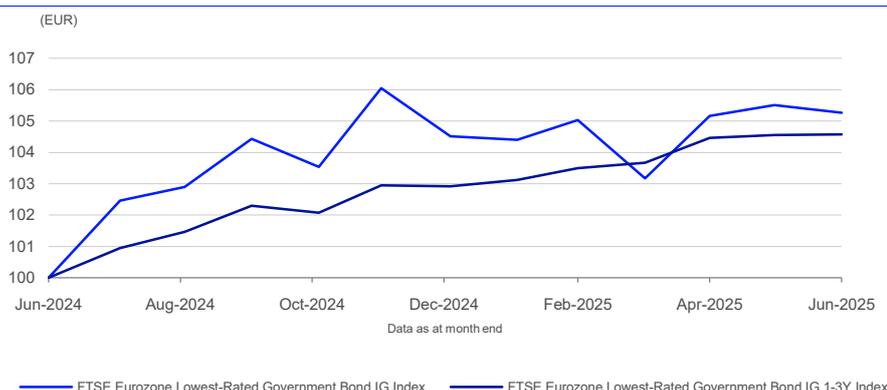
Data as at: 30 June 2025

The FTSE Eurozone Lowest-rated Government Bond IG Index Series is a family of Eurozone sovereign indexes grouped by maturity range and based on issuers with two or more credit ratings below the highest level.

For the FTSE Eurozone Lowest-Rated Government Bond IG Indexes, bonds must not be constituents from the FTSE Eurozone Highest-Rated Bond Indexes.

The series includes an all-maturity index, as well as a 1-3 years maturity index.

## 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 Lowest-Rated Government Bond IG Index	2.0	0.7	0.7	5.3	4.6	-8.1	1.5	-1.7	4.6	7.1	6.7
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	0.9	1.6	1.6	4.6	6.2	3.0	2.0	0.6	1.3	1.9	1.8

\* 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 Lowest-Rated Government Bond IG Index	5.9	-3.5	-18.5	8.0	3.2
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	0.2	-0.7	-5.0	3.7	3.3

## FEATURES

### Eligible Issuers

Sovereign debt from the following Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal 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

Bonds must have two or more ratings from the three main credit ratings agencies below the highest possible rating, as well as have at least two investment grade ratings from the three main rating agencies.

### 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 Lowest-Rated Government Bond IG Index	1.1	0.2	-0.3	-	-4.3	-11.3	-22.0	-
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	3.4	1.0	0.3	-	-0.5	-3.7	-6.1	-

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.

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**INFORMATION****Index Universe**

FTSE Eurozone Highest-Rated 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.

**Minimum Maturity**

At least 1 year to maturity

**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](http://lseg.com/ftse-russell);  
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