

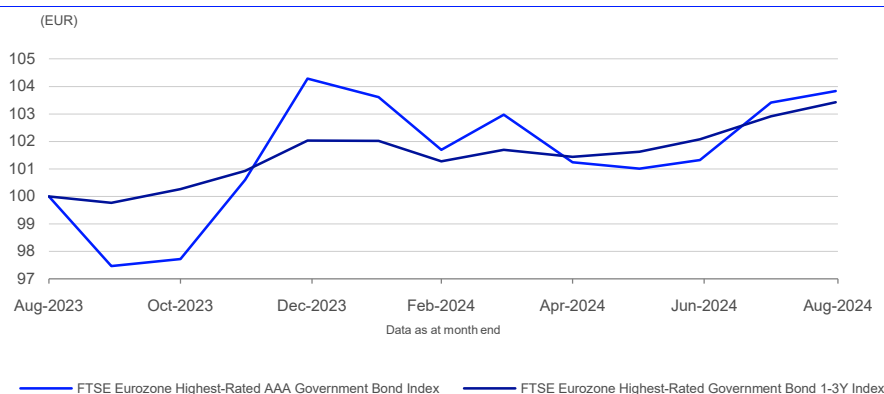
# FTSE Eurozone Highest-Rated Government Bond Index Series

Data as at: 30 August 2024

FTSE Eurozone Highest Rated Government Bond Index Series are designed to measure the performance of the highest quality securities in the Eurozone Government Bond market.

The Series is grouped by maturity range and based on issuers with at least two AAA ratings from the three main credit rating agencies: Fitch, Moody's and S&P.

## 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 AAA Government Bond Index	2.8	2.1	-0.4	3.8	-15.8	-17.9	-5.6	-3.9	5.6	7.5	6.9
FTSE Eurozone Highest-Rated Government Bond 1-3Y Index	1.8	2.1	1.4	3.4	-1.3	-3.1	-0.4	-0.6	1.4	2.0	1.7

\* 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)	2019	2020	2021	2022	2023
FTSE Eurozone Highest-Rated AAA Government Bond Index	4.5	4.1	-3.7	-19.2	6.3
FTSE Eurozone Highest-Rated Government Bond 1-3Y Index	-0.6	-0.5	-0.8	-5.3	3.2

## 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 AAA Government Bond Index	0.8	-0.7	-0.6	-	-4.4	-22.1	-24.3	-
FTSE Eurozone Highest-Rated Government Bond 1-3Y Index	2.5	-0.2	-0.4	-	-0.8	-6.3	-8.0	-

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

Drawdown - based on daily data

## FEATURES

### Eligible Issuers

Sovereign government issued by 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

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

### Customization

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

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

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

Price Fixing

Three index level fixings: 11:00 CET, 16:00 CET and 17:15 CET

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](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:

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