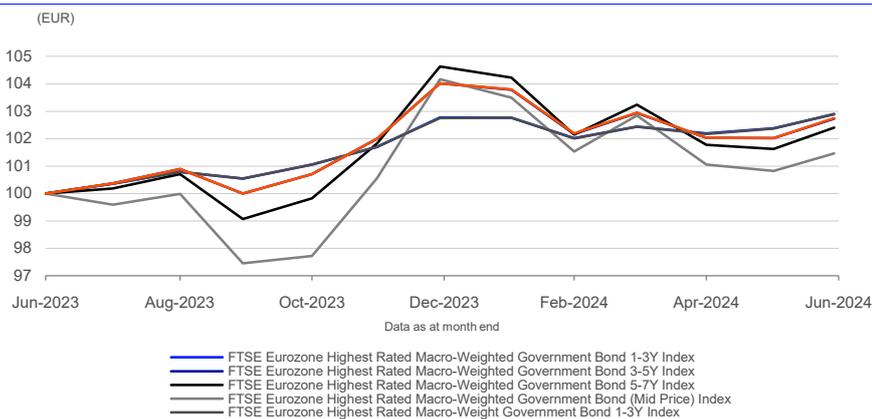


# FTSE Eurozone Highest-Rated Macro-Weighted Government Bond Index Series

Data as at: 28 June 2024

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	0.4	0.1	0.1	2.9	-2.6	-4.2	-0.9	-0.8	1.4	2.0	1.6
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	-0.2	-1.2	-1.2	2.7	-7.9	-9.2	-2.7	-1.9	3.1	4.2	3.4
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	-0.8	-2.1	-2.1	2.4	-11.9	-12.9	-4.1	-2.7	4.7	6.0	5.0
FTSE Eurozone Highest Rated Macro-Weighted Government Bond (Mid Price) Index	-1.3	-2.6	-2.6	1.5	-16.5	-16.9	-5.8	-3.6	5.9	7.4	6.9
FTSE Eurozone Highest Rated Macro-Weight Government Bond 1-3Y Index	0.5	0.1	0.1	2.9	-2.6	-4.2	-0.9	-0.9	1.4	2.0	1.6
FTSE Eurozone Highest Rated Macro-Weight Government Bond 3-5Y Index	-0.2	-1.2	-1.2	2.7	-7.9	-9.2	-2.7	-1.9	3.1	4.2	3.4
FTSE Eurozone Highest Rated Macro-Weight Government Bond 5-7Y (Mid Price) Index	-0.8	-2.1	-2.1	2.4	-12.0	-12.9	-4.2	-2.7	4.7	6.0	5.0

\* 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)	2019	2020	2021	2022	2023
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	-0.6	-0.5	-0.9	-5.2	3.1
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	0.3	0.3	-1.4	-10.4	4.7
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	1.7	1.6	-2.2	-14.7	6.2
FTSE Eurozone Highest Rated Macro-Weighted Government Bond (Mid Price) Index	4.0	3.8	-3.4	-19.2	6.1
FTSE Eurozone Highest Rated Macro-Weight Government Bond 1-3Y Index	-0.6	-0.5	-0.9	-5.3	3.1
FTSE Eurozone Highest Rated Macro-Weight Government Bond 3-5Y Index	0.3	0.4	-1.5	-10.5	4.7
FTSE Eurozone Highest Rated Macro-Weight Government Bond 5-7Y (Mid Price) Index	1.7	1.7	-2.1	-14.8	6.1

**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	1.9	-0.4	-0.5	-	-0.8	-6.5	-8.0	-
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	0.7	-0.6	-0.6	-	-2.3	-12.5	-13.9	-
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	0.4	-0.7	-0.5	-	-3.7	-17.3	-18.5	-
FTSE Eurozone Highest Rated Macro-Weighted Government Bond (Mid Price) Index	0.2	-0.8	-0.5	-	-4.4	-22.5	-24.5	-
FTSE Eurozone Highest Rated Macro-Weight Government Bond 1-3Y Index	1.9	-0.4	-0.5	-	-0.8	-6.5	-8.0	-
FTSE Eurozone Highest Rated Macro-Weight Government Bond 3-5Y Index	0.7	-0.6	-0.6	-	-2.3	-12.6	-13.9	-
FTSE Eurozone Highest Rated Macro-Weight Government Bond 5-7Y (Mid Price) Index	0.4	-0.7	-0.5	-	-3.6	-17.3	-18.5	-

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

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