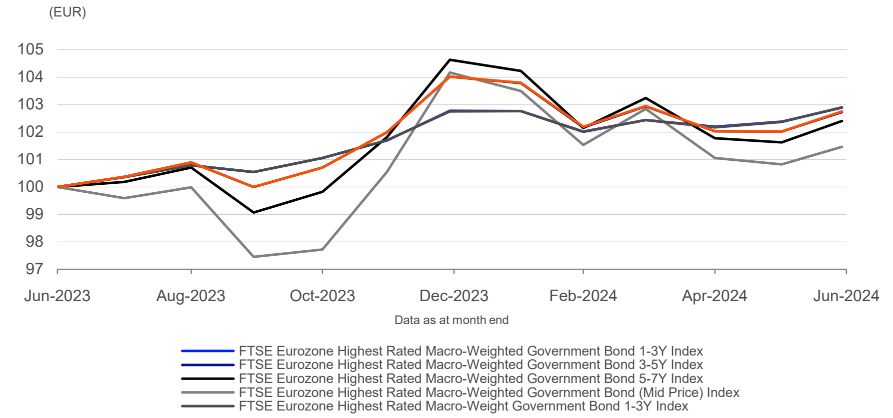
FTSE Eurozone Highest-Rated Macro-Weighted Government Bond Index Series

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, Beligum, 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

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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