FTSE Eurozone Lowest-Rated Government Bond IG Index Series

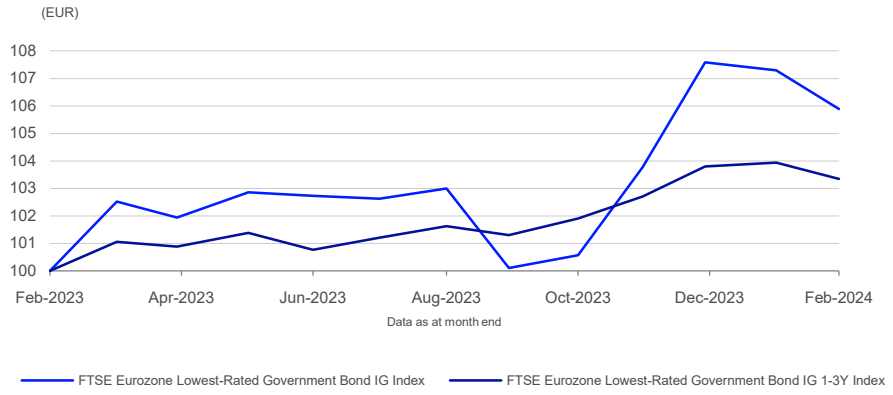
Data as at: 29 February 2024

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	2.8	-1.6	5.9	-14.3	-4.6	-5.0	-0.9	6.6	7.4	6.9
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	0.6	1.7	-0.4	3.3	-2.3	-1.9	-0.8	-0.4	1.9	2.0	1.6

* 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 Lowest-Rated Government Bond IG Index	9.0	5.9	-3.5	-18.5	8.0
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	0.6	0.2	-0.7	-5.0	3.7

FEATURES

Eligible Issuers

Sovereign debt from the following Eurozone countries: Austria, Beligum, 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	0.9	-0.7	-0.1	-	-4.3	-21.3	-22.0	-
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1.7	-0.4	-0.2	-	-0.9	-5.9	-6.3	-

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 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

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