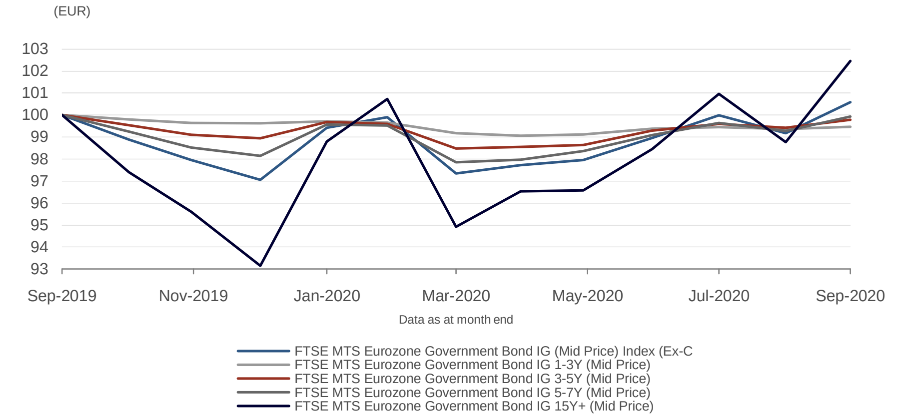
FTSE MTS Eurozone Government Bond IG Index Series (ex-CNO)

Data as at: 30 September 2020

The FTSE MTS Eurozone Government Bond IG Index Series (ex-CNO) is designed to improve index replicability by limiting each Eurozone sovereign issuer to two bonds per maturity range with the exception of the 15+ years range.

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 MTS Eurozone Government Bond IG (Mid Price) Index (Ex-C	1.6	3.3	3.6	0.6	12.0	-	3.9	-	5.1	5.0	-
FTSE MTS Eurozone Government Bond IG 1-3Y (Mid Price)	0.1	0.3	-0.2	-0.5	-0.5	-	-0.2	-	1.1	1.1	-
FTSE MTS Eurozone Government Bond IG 3-5Y (Mid Price)	0.5	1.3	0.9	-0.2	2.0	-	0.6	-	2.3	2.4	-
FTSE MTS Eurozone Government Bond IG 5-7Y (Mid Price)	0.8	2.1	1.8	-0.1	6.5	-	2.1	-	3.5	3.7	-
FTSE MTS Eurozone Government Bond IG 7-10Y (Mid Price)	1.3	3.0	3.1	0.2	12.3	-	3.9	-	5.0	4.9	-
FTSE MTS Eurozone Government Bond IG 10-15Y (Mid Price) Inde	2.4	4.5	4.9	1.0	18.8	-	5.9	-	7.2	7.3	-
MTS Highest Rated Macro-Weighted 5-7 yrs Mid	0.1	0.7	1.5	-0.6	4.3	-	1.4	-	3.1	2.9	-
FTSE MTS Eurozone Government Bond IG 15Y+ (Mid Price)	4.1	7.9	10.0	2.5	35.0	-	10.5	-	11.8	11.2	-
FTSE MTS Eurozone Government Bond IG 25Y+ Index (Ex-CNO Etri	5.3	11.1	13.9	4.1	47.5	-	13.8	-	15.5	14.3	-

* 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

Sovereign debt issued by the following Eurozone countries: Austria, Beligum, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal and Spain. The eligible bonds must be quoted on the MTS platform.

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

Eligible bonds must have an issuer rating from at least two of the following rating 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)	2015	2016	2017	2018	2019
FTSE MTS Eurozone Government Bond IG (Mid Price) Index (Ex-C	-	-	0.1	0.8	6.6
FTSE MTS Eurozone Government Bond IG 1-3Y (Mid Price)	-	-	-0.4	-0.3	0.1
FTSE MTS Eurozone Government Bond IG 3-5Y (Mid Price)	-	-	0.0	-0.2	1.3
FTSE MTS Eurozone Government Bond IG 5-7Y (Mid Price)	-	-	0.3	0.1	4.2
FTSE MTS Eurozone Government Bond IG 7-10Y (Mid Price)	-	-	1.3	1.3	6.6
FTSE MTS Eurozone Government Bond IG 10-15Y (Mid Price) Inde	-	-	0.7	0.8	11.0
MTS Highest Rated Macro-Weighted 5-7 yrs Mid	-	-	-0.6	1.2	1.7
FTSE MTS Eurozone Government Bond IG 15Y+ (Mid Price)	-	-	-0.7	2.9	17.3
FTSE MTS Eurozone Government Bond IG 25Y+ Index (Ex-CNO Etri	-	-	-1.5	4.3	21.7

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE MTS Eurozone Government Bond IG (Mid Price) Index (Ex-C	0.1	0.8	-	-	-5.8	-5.8	-	-
FTSE MTS Eurozone Government Bond IG 1-3Y (Mid Price)	-0.5	-0.1	-	-	-1.6	-1.7	-	-
FTSE MTS Eurozone Government Bond IG 3-5Y (Mid Price)	-0.1	0.3	-	-	-3.0	-3.3	-	-
FTSE MTS Eurozone Government Bond IG 5-7Y (Mid Price)	0.0	0.6	-	-	-4.6	-5.0	-	-
FTSE MTS Eurozone Government Bond IG 7-10Y (Mid Price)	0.0	0.8	-	-	-6.0	-6.4	-	-
FTSE MTS Eurozone Government Bond IG 10-15Y (Mid Price) Inde	0.1	0.8	-	-	-8.5	-8.5	-	-
MTS Highest Rated Macro-Weighted 5-7 yrs Mid	-0.2	0.5	-	-	-3.6	-3.7	-	-
FTSE MTS Eurozone Government Bond IG 15Y+ (Mid Price)	0.2	0.9	-	-	-11.6	-11.6	-	-
FTSE MTS Eurozone Government Bond IG 25Y+ Index (Ex-CNO Etri	0.3	1.0	-	-	-14.6	-14.6	-	-

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

About FTSE MTS

FTSE MTS Indexes are a set of benchmarks for the European sovereign bond market. The indexes are calculated and distributed by FTSE Russell, using pricing data from the MTS platform. 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 MTS Eurozone Government Broad and ex-CNO Index Series

Base Date

31 December 1998

Base Value

100

Index Calculation

Real Time between 09:00 CET and 17:15 CET

Pricing

Quoted on MTSCash. Where prices are unavailable, in exceptional circumstances, MTS BondVision pricing may be used as an alternative price source. 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

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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