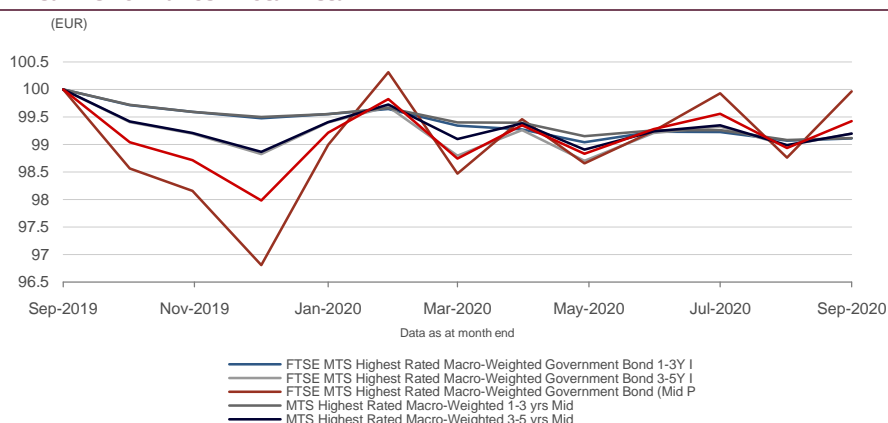


FTSE MTS Highest-Rated Macro-Weighted Government Bond Index Series

Data as at: 30 September 2020

The FTSE MTS 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 MTS Highest Rated Macro-Weighted Government Bond 1-3Y I	-0.1	-0.2	-0.4	-0.9	-1.6	-	-0.5	-	0.7	0.5	-
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y I	0.0	0.4	0.4	-0.8	0.9	-	0.3	-	1.8	1.6	-
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y I	0.2	0.9	1.5	-0.6	4.3	-	1.4	-	3.1	2.9	-
FTSE MTS Highest Rated Macro-Weighted Government Bond (Mid P)	0.7	1.5	3.3	0.0	9.8	-	3.2	-	5.0	4.5	-
MTS Highest Rated Macro-Weighted 1-3 yrs Mid	-0.1	-0.3	-0.4	-0.9	-1.6	-	-0.5	-	0.7	0.6	-
MTS Highest Rated Macro-Weighted 3-5 yrs Mid	0.0	0.1	0.3	-0.8	0.9	-	0.3	-	1.7	1.6	-
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	-

* 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. Eligible bonds must be quoted on the MTS platform.

The FTSE MTS Highest Rated Macro-Weighted Government Bond Indexes (bid & mid) comprises a minimum of five issuers. Where a credit rating downgrade of an existing eligible issuer results in the number of eligible issuers falling below this minimum, the issuer in question will remain an eligible issuer until a new issuer becomes eligible to replace it.

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)	2015	2016	2017	2018	2019
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y I	-	-	-0.8	-0.4	-0.6
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y I	-	-	-0.8	0.6	0.3
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y I	-	-	-0.6	1.2	1.7
FTSE MTS Highest Rated Macro-Weighted Government Bond (Mid P)	-	-	-0.7	2.0	4.0
MTS Highest Rated Macro-Weighted 1-3 yrs Mid	-	-	-0.8	-0.4	-0.6
MTS Highest Rated Macro-Weighted 3-5 yrs Mid	-	-	-0.8	0.5	0.3
MTS Highest Rated Macro-Weighted 5-7 yrs Mid	-	-	-0.6	1.2	1.7

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y I	-1.2	-1.1	-	-	-1.0	-1.8	-	-
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y I	-0.4	0.2	-	-	-2.1	-2.5	-	-
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y I	-0.2	0.5	-	-	-3.6	-3.8	-	-
FTSE MTS Highest Rated Macro-Weighted Government Bond (Mid P)	0.0	0.7	-	-	-5.1	-5.1	-	-
MTS Highest Rated Macro-Weighted 1-3 yrs Mid	-1.2	-0.9	-	-	-0.9	-1.8	-	-
MTS Highest Rated Macro-Weighted 3-5 yrs Mid	-0.5	0.2	-	-	-2.0	-2.4	-	-
MTS Highest Rated Macro-Weighted 5-7 yrs Mid	-0.2	0.5	-	-	-3.6	-3.7	-	-

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 Macro-Weighted Eurozone Government Bond 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

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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