

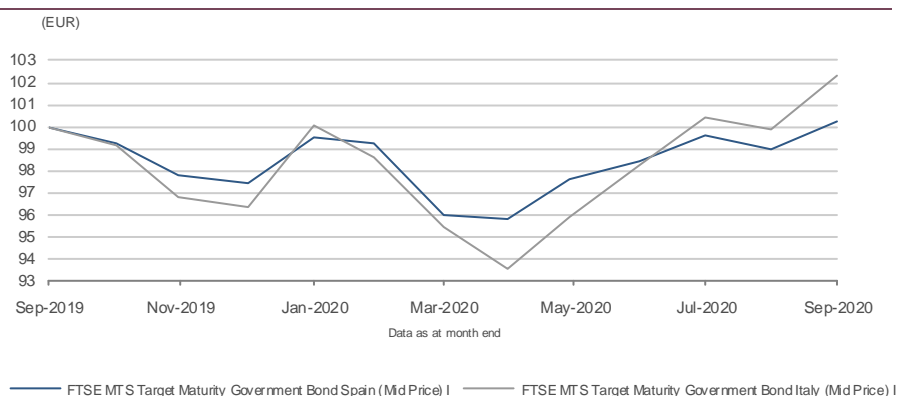
# FTSE MTS Target Maturity Government Bond Index Series

Data as at: 30 September 2020

The FTSE MTS Target Maturity Government Bond Index Series measures the performance of a portfolio with a target maturity of 10 years.

Both the Spanish and Italian versions are composed of government bonds, including the current 10 year benchmark.

## 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 Target Maturity Government Bond Spain (Mid Price) I	1.9	4.4	2.9	0.3	18.3	-	5.8	-	7.3	7.0	-
FTSE MTS Target Maturity Government Bond Italy (Mid Price) I	4.1	7.2	6.2	2.3	20.6	-	6.4	-	10.0	10.6	-

\* 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)	2015	2016	2017	2018	2019
FTSE MTS Target Maturity Government Bond Spain (Mid Price) I	-	-	1.8	3.4	10.3
FTSE MTS Target Maturity Government Bond Italy (Mid Price) I	-	-	1.6	-2.2	14.5

## FEATURES

### Eligible Issuers

Italian or Spanish sovereign debt denominated in Euros, 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

### 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 MTS Target Maturity Government Bond Spain (Mid Price) I	0.0	0.9	-	-	-8.5	-9.1	-	-
FTSE MTS Target Maturity Government Bond Italy (Mid Price) I	0.2	0.6	-	-	-11.4	-13.0	-	-

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.

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**INFORMATION****Index Universe**

FTSE MTS Target Maturity Government Bond Index

**Base Date**

31 December 1998

**Base Value**

100

**Index Calculation**

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

**Pricing**

Quoted on MTS Cash. 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

Data definitions available from [info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com); email [info@ftserussell.com](mailto:info@ftserussell.com); or call your regional Client Services Team office:

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