

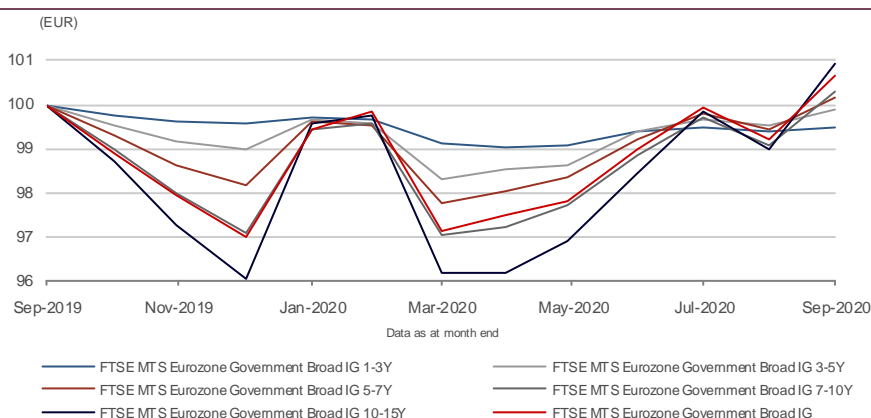
FTSE MTS Eurozone Government Broad IG Index Series

Data as at: 30 September 2020

The FTSE MTS Eurozone Government Broad IG Index measures the total return of a portfolio of Euro-denominated sovereign bonds issued by the Eurozone countries with at least two investment grade credit ratings from the main rating agencies and are listed on the MTS platforms.

The FTSE MTS Eurozone Government Broad IG Indexes are based on the same Eligible Bonds for the FTSE MTS Eurozone Government Bond indexes (Ex-CNO Etrix), but unlike those indexes, all Eligible Bonds are selected without restriction (subject to the issuer matching the index criteria).

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 Broad IG 1-3Y	0.1	0.4	-0.1	-0.5	0.0	-	0.0	-	1.0	1.1	-
FTSE MTS Eurozone Government Broad IG 3-5Y	0.5	1.6	1.0	-0.1	2.9	-	0.9	-	2.3	2.4	-
FTSE MTS Eurozone Government Broad IG 5-7Y	0.9	2.4	2.0	0.2	6.9	-	2.3	-	3.6	3.8	-
FTSE MTS Eurozone Government Broad IG 7-10Y	1.5	3.4	3.3	0.3	12.7	-	4.1	-	5.3	5.3	-
FTSE MTS Eurozone Government Broad IG 10-15Y	2.5	4.9	5.1	0.9	19.8	-	6.2	-	7.5	7.6	-
FTSE MTS Eurozone Government Broad IG	1.7	3.7	3.8	0.7	12.6	-	4.0	-	5.2	5.2	-

* 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, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal or Spain. 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

At least 2 investment grade ratings from 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 Broad IG 1-3Y	-	-	-0.3	-0.2	0.3
FTSE MTS Eurozone Government Broad IG 3-5Y	-	-	0.0	0.0	2.0
FTSE MTS Eurozone Government Broad IG 5-7Y	-	-	0.5	0.2	4.3
FTSE MTS Eurozone Government Broad IG 7-10Y	-	-	1.2	1.3	6.8
FTSE MTS Eurozone Government Broad IG 10-15Y	-	-	0.6	0.9	11.8
FTSE MTS Eurozone Government Broad IG	-	-	0.2	0.9	6.9

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 Broad IG 1-3Y	-0.5	0.0	-	-	-1.7	-1.9	-	-
FTSE MTS Eurozone Government Broad IG 3-5Y	0.0	0.4	-	-	-3.1	-3.4	-	-
FTSE MTS Eurozone Government Broad IG 5-7Y	0.0	0.6	-	-	-4.8	-5.1	-	-
FTSE MTS Eurozone Government Broad IG 7-10Y	0.1	0.8	-	-	-6.5	-7.0	-	-
FTSE MTS Eurozone Government Broad IG 10-15Y	0.1	0.8	-	-	-8.9	-8.9	-	-
FTSE MTS Eurozone Government Broad IG	0.1	0.8	-	-	-6.1	-6.1	-	-

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: 09:00 CET and 17:15 CET

Price Fixing

Three index level fixing: 11:00 CET, 16:00 CET and 17:15 CET

Remaining Time to 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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