



## MTS Italy ex-Bank of Italy Indices and MTS Italy Indices

The MTS Italy ex-bank of Italy and MTS Italy Indices are new additions to the popular EuroMTS Index family and are composed exclusively of Italian government debt securities.

As from 17 January 2011 the new index range will replace, albeit guaranteeing continuity, the "Ex-Bank of Italy Indices" and the indices currently known as MTS Analysis. They will benefit from enhanced transparency, replicability and independence by adopting the well-established EuroMTS Index algorithm.

Key features of the new MTS Italy Indices include:

### **Realtime:**

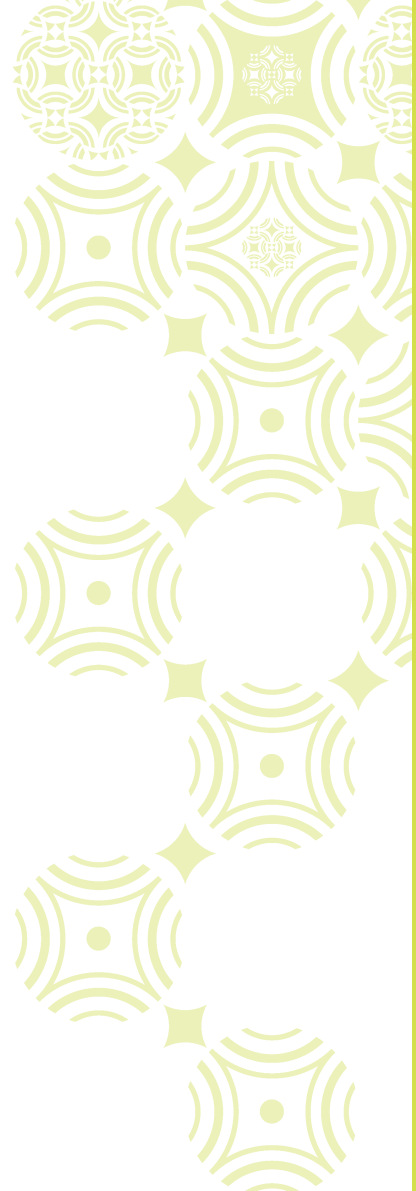
- ✦ Index values published every 30 seconds between 09:00 and 17:30 CET
- ✦ Two daily index snapshots published at 11:00 and 17:30 CET

### **Transparent:**

- ✦ Index portfolio rebalanced weekly and freely available via the EuroMTS Index website
- ✦ Index algorithm freely available via the EuroMTS Index website
- ✦ Index values published via the EuroMTS Index website, major data vendors and financial newspapers

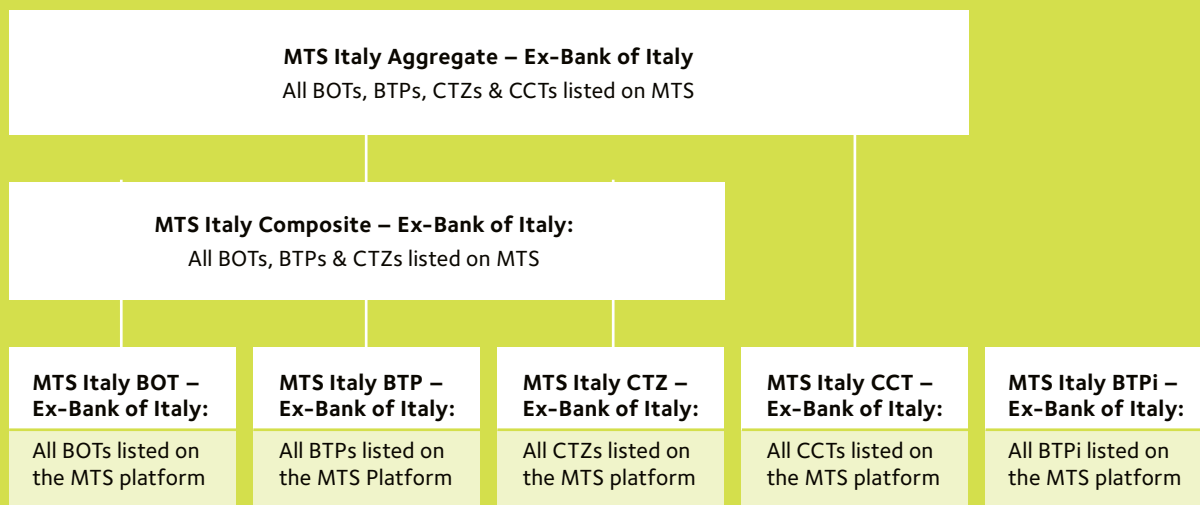
### **Replicable:**

- ✦ Priced using live, executable best bid data from the MTS inter-dealer platform
- ✦ New bonds enter at the offer price to replicate costs faced by funds tracking the index
- ✦ Index values and weekly compositions are also available via FTP for clients wishing to use automated processing. Please contact us for details.

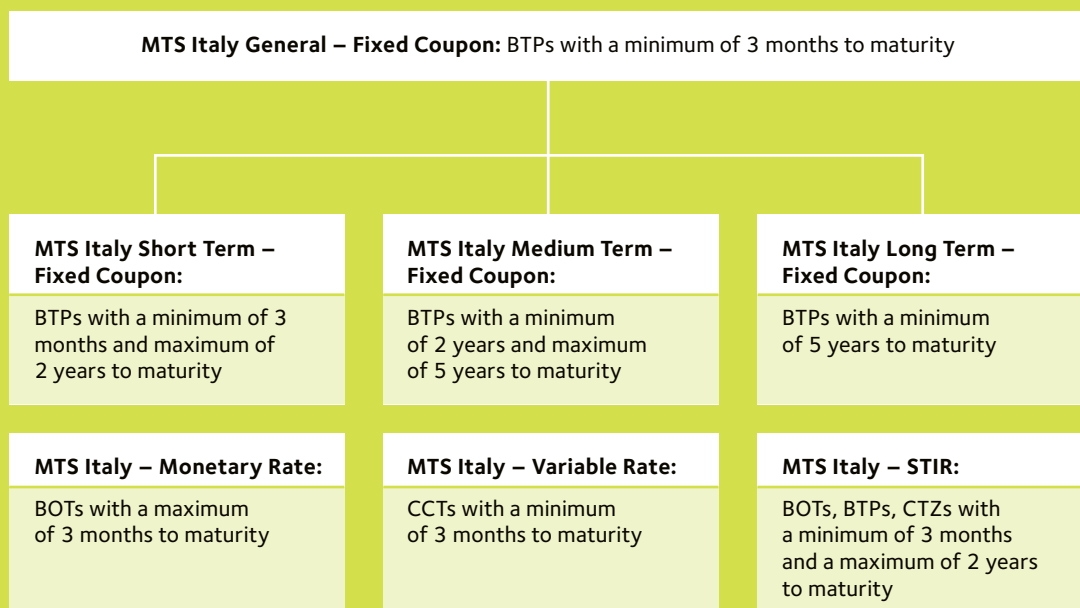


## Structure of the MTS Italy ex-Bank of Italy Indices and MTS Italy Indices:

The MTS Italy Ex-Bank of Italy Indices are a family of five indices measuring the total return of a portfolio of Italian sovereign debt instruments, sub-divided by security type.



The MTS Italy indices are a family of six indices measuring the total return of a portfolio of Italian sovereign debt instruments, sub-divided by security type and maturity.



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