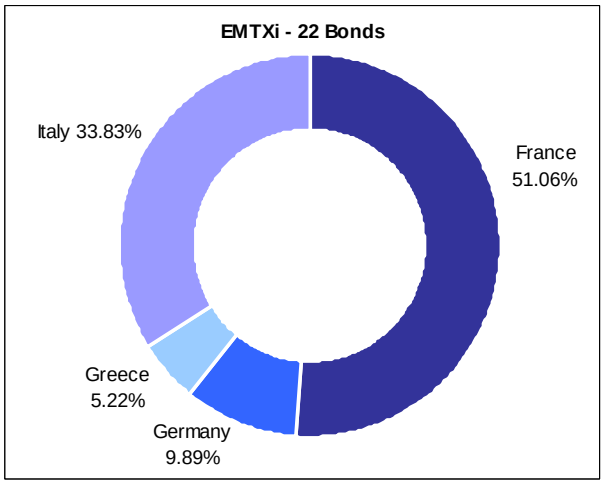
EuroMTS Inflation Linked Index
Q2 2009 Factsheet

Independent **Transparent** **Replicable** **Real market prices**

Index description

The EuroMTS Inflation Linked Index – EMTXi – measures the performance of the Eurozone's inflation linked government bonds. The EMTXi is published together with a set of maturity bands and country sub-indices as well as a break-even index -EMTXi-BE. The EMTXi-BE index comprises nominal bonds that correspond, in terms of maturity, to the inflation-linked bonds in the EMTXi.

Index Composition at 30 June 2009:



Index facts

Calculation hours: Real Time, 09:00CET- 17:30CET

Index price fixings: 11:00CET, 16:00CET and 17:30CET

Base value: 100 at 31 December 1998

Calculation type: Total return (coupon reinvested)

Constituent prices: EuroMTS Linkers market bid prices

Eligibility: Euro-denominated government bullet bonds issued by the Eurozone members, listed on the EuroMTS Linkers market with a minimum outstanding size of EUR2 bln, at least 1 year to maturity and referenced either on the Eurozone's HICP ex-tobacco or any other European or domestic inflation rates.

Selection: Each issuer is represented by all its inflation-linked issues matching the eligibility criteria.

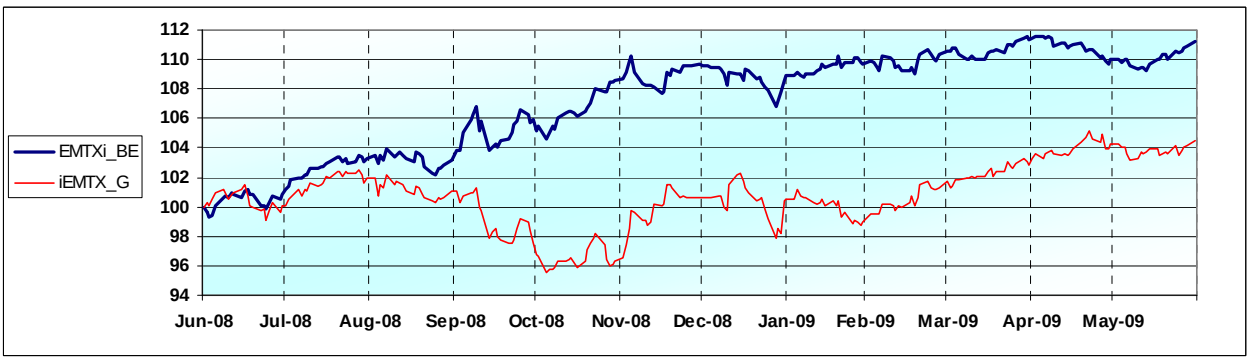
Index rebalances: The new selection is announced two weeks prior and takes effect on the second working day of the subsequent month. New issuance and weightings increases are included at the offer price.

Licensing: A license is necessary to issue financial instruments linked to the EuroMTS Indices

Index data:

- http://www.euromtsindex.com
- Bloomberg "EMTI" <GO>
- Reuters "EUROMTSINDEX" (RIC:EMTXGRT=)

Index 12 months Performance:



Index Analytics

Index Name	Index Value	3 Month Performance	12 Month Performance	Yield	Duration	Mod Duration	Conv	Maturity
iEMTX_G	172.4666	3.25%	4.63%	2.09	7.76	7.60	108.83	9.34
iEMTX_BE	163.65	0.74%	11.39%	3.97	6.52	6.27	77.66	9.13

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