



Company Overview

www.mtsreferencedata.com

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Company Profile

After extensive customer consultation and in response to the economic climate, Exchange Data International (EDI) and Euro MTS teamed up and launched MTS Reference Data in September 2008 providing the industry with a golden-source of European government, quasi-government and covered bond reference data online.

With the government bond market going from strength to strength, www.mtsreferencedata.com is the perfect solution for all non real-time MTS government bond related data needs.

The data is sourced directly from EuroMTS, the benchmark for government Fixed Income, and is complemented by data from EDI's fixed income database.

The MTS Reference Data offering provides financial institutions with straightforward yet flexible access to detailed information on all instruments listed on the MTS Markets.

MTS Reference Data current product suite includes:

- **MTS Reference Data** - Complete source of government bond reference data.
- **MTS Reference Prices** - The only official open and close prices from EuroMTS.
- **Reference Data History** – Reference Data & Reference Prices history back dated from January 2007.
- **MTS Times Series Data** - High frequency trade & quote data for all securities traded on MTS Markets.

Coverage

The MTS market model allows for the use of a common trading platform, whilst corporate governance and market supervision remain with the domestic regulators and financial community in each respective market.

MTS Reference Data covers over 1,500 government bonds in 23 MTS markets:

MTS Amsterdam	MTS Deutschland
MTS Greece	MTS Poland
MTS Austrian Market	MTS Espana
MTS Ireland	MTS Portugal
MTS Belgium	MTS Finland
MTS Israel	MTS Slovenia
MTS Denmark	MTS France
MTS Italy	

In addition to these country trading platforms, MTS Reference Data also covers the other specialist or pan-European MTS Markets:

NewEuroMTS is dedicated to the trading of Sovereign securities of the 10 new States that joined the EU on May 1, 2004.

EuroMTS specialises in government and quasi-government Eurobenchmark bonds, denominated in euro and with an outstanding size of at least €5 billion.

EuroMTS T-Bills Market concentrates on Treasury bills from France, Germany, Italy and Spain.

EuroCreditMTS is a trading platform for high-quality covered bonds.

EuroGlobalMTS specialises in government securities issued in Euros by non-EU states.

MTS Cedulas concentrates on Cedulas instruments - Spanish Covered bonds.

MTS Linkers Market focuses on inflation-linked benchmark securities from France, Germany, Greece and Italy.

MTS Quasi Government covers all Sovereign, Agency and Supranational bonds with an outstanding size of €2 to €5 billion.

Product Suite

MTS Reference Data

MTS Reference Data is the perfect solution for the complete control and maintenance of all reference data requirements linked to MTS.

This service provides detailed information on all bonds listed on the MTS Markets and enables the **download of any available offering document**.

For any sovereign security listed on MTS platforms, MTS Reference Data provides the following fields:

- Reference Date
- ISIN
- Description
- Bond Type
- Issuer
- Issuer Type
- Issuer Category
- Issuer Country
- Market Code
- Euro Bond Flag
- Euro Benchmark Flag
- Issue Date
- Issue Amount
- Denomination
- Currency
- Maturity Date
- Lot Size
- Price as Percent
- Coupon Type
- Coupon Rate
- Coupon Frequency
- First Coupon Date
- Last Coupon Date
- Interest Commencement Date
- Interest Accrual Start Date

This is the only place where all MTS Reference Data is available from one source, ensuring total accuracy and completeness.

MTS Reference Data is a golden source for government bond reference data available either via FTP or Online.

The web interface allows complete customisation of the data with intuitive search facilities. It also has a Portfolio Manager facility enabling users to easily create a portfolio and directly access the Reference Data of the selected bonds. Further more this functionality allows user to receive email alerts on Maturity and Interest Payments.

MTS Reference Prices

MTS Reference Prices provide the **official open and close government bond prices** calculated by EuroMTS each day based on the benchmark trading from the MTS platforms.

This service is the only official source for open and close government bond prices for bonds listed on MTS and based on the traded and executable prices direct from the MTS platform. For each sovereign security listed on MTS markets, MTS Reference Prices provides the following fields:

- ISIN
- Description
- Snapshot Time
- Snapshot Date
- Price Origin – whether the Reference Price is calculated in a normal way, interpolated or last fixing.
- Reference Bond Prices
- Reference Yields

Twice a day Reference Prices are published immediately after the Open – 11.02 CET – and the Close – 16.02 CET – fixings.

MTS Reference Prices are available either via FTP or the Web interface.

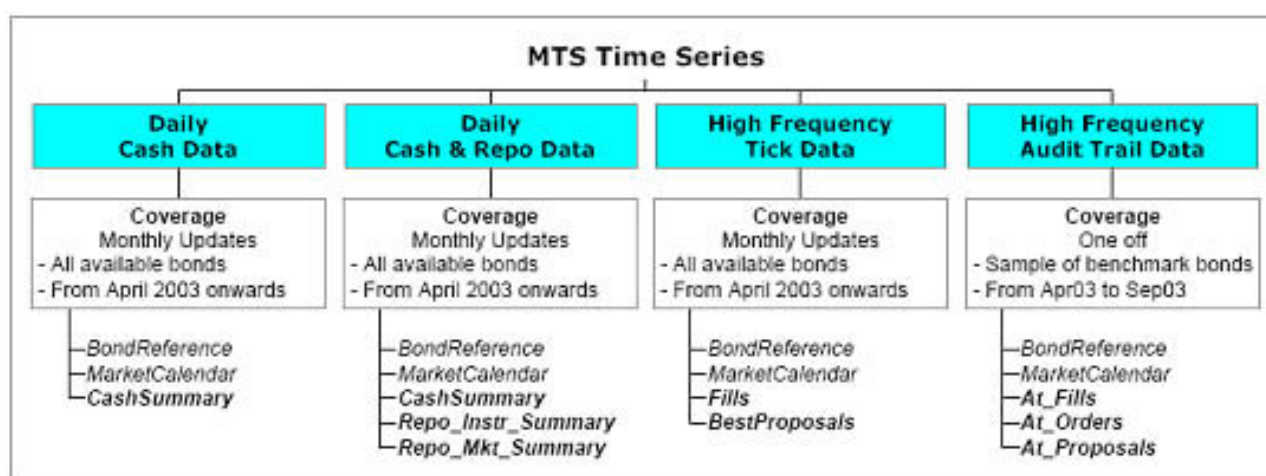
Subscribers to the MTS Reference Prices can directly access the last 30 days Reference Price data of a specific government bond along with its pricing chart, via the online service.

MTS Time Series

MTS Time Series provides high frequency tick-by-tick data sourced directly from MTS platforms. Dated from April 2003, the MTS database contains daily and repo information and high frequency trade and quote data for each MTS Market.

MTS Times Series is an essential source for in-depth research into the market microstructure of fixed income markets and instruments. This service allows for comparative studies of the microstructure, bond time series and repo markets of several large, mid-size and small European bond markets.

MTS Time Series offer four datasets which all contain the Cross Sectional Data and Market Calendar files.



- **Daily Cash Data:**

The file contains raw and processed data and includes information on three price variables (trade price, mid-quote price and yield), two risk variables (modified duration and convexity) and four liquidity variables (total traded volume, average trade size, average bid/ask spread and trade imbalance).

- **Daily Cash Data & Repo Data:**

In addition to the Daily Cash Data, this dataset provides repo rates and transaction amounts for each instrument, the total value traded in Repo contracts and for the two subcategories of General Collateral and Special Repo contracts.

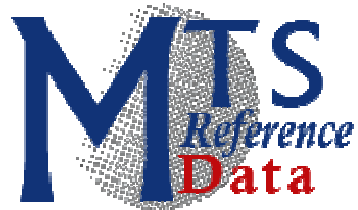
- **High Frequency Tick Data:**

This dataset provides information on the trades and the best three quotes that occurred throughout each day for all bonds in the database. In particular, every submitted quote that improves price and/or size for the top three bid and offer prices in the market.

- **High Frequency Audit Trail Data:**

Detailed information on how proposals and orders are matched into trades can be inferred from the Audit Trail files. These files cover the six-month period from April to September 2003 for a sample of benchmark bonds, which are representative of different national markets and of different maturity buckets.

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