GRSS-MTS EGB Fix

Appendix I to the Methodology

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Contents

1 Minimal Confidence Thresholds

Minimal confidence thresholds are a control mechanism that regulates sufficiency of input data that enter into the calculation of the GRSS-MTS EGB Fix are determined on a per-section (country) basis based on how the bonds are traded on the MTS Cash Domestic Markets.

Minimal confidence is periodically reviewed by the Oversight Committee.

Threshold values are in Millions of a EUR.

Current values of minimal confidence thresholds are as follows:

Section Code	Section Name	Minimal Confidence Threshold
ATS	MTS Austria	10
BEL	MTS Belgium	50
CYB	MTS Cyprus	10
ESP	MTS Spain	50
EUM	MTS EU	50
FIN	MTS Finland	40
FRF	MTS France	50
GEM	MTS Germany	30
GGB	MTS Greece	10
IRL	MTS Ireland	40
MTS	MTS Italy	50
NLD	MTS Netherlands	50
PTE	MTS Portugal	50
RSL	MTS Slovenia	50
SLK	MTS Slovakia	50