



GLOBAL RATE SET SYSTEMS

A EURONEXT COMPANY

GRSS-MTS EGB Fix

Appendix II to the Methodology

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1 List of Published Bond Instrument Classes

Below is the list of all instrument classes currently published as part of GRSS-MTS EGB Fix:

instrumentClassCode	instrumentClassDesc	section
BOT	ITALIAN TREASURY BILLS	MTS Italy
BTi	BTP INDEXED	MTS Italy
BTP	BTP	MTS Italy
CCT	CCT	MTS Italy
DSL	DUTCH BONDS	MTS Netherlands
DTC	DUTCH ZERO COUPON	MTS Netherlands
BTC	BELGIAN ZERO COUPON	MTS Belgium
OLO	BELGIAN OLOs	MTS Belgium
FTB	FRENCH ZERO COUPON	MTS France
OAI	FRANCE	MTS France
OAT	FRANCE	MTS France
PTC	POR TREASURY CERTIFI	MTS Portugal
PTE	PORTUGAL	MTS Portugal
DEM	GERMAN BONDS	MTS Germany
GTC	GERMAN TREASURY CERT	MTS Germany
GIL	GERMAN INFLATION LINKED BONDS	MTS Germany
BON	BONO SPAIN	MTS Spain
LET	LETRAS-SPANISH BILLS	MTS Spain
OBE	OBLE SPAIN	MTS Spain
SIL	SPANISH INFLATION LINKED BONDS	MTS Spain
IRL	IRISH BONDS	MTS Ireland
ITB	IRISH TREASURY BILLS	MTS Ireland
RFG	FINLAND BONDS	MTS Finland
ATS	RAGB AUSTRIA	MTS Austria
ATB	AUSTRIAN TBILL	MTS Austria
GGB	GREECE	MTS Greece
GTB	GREEK TBILLS	MTS Greece
RSL	SLOVENIAN GOVERNMENT BONDS	MTS Slovenia
SVK	SLOVAK REPUBLIC	MTS Slovakia
CYP	REPUBLIC OF CYPRUS	MTS Cyprus
NXG	EUROPEAN UNION	MTS EU