GLOBAL RATE SET SYSTEMS
A EURONEXT COMPANY

GRSS-MTS EGB Fix

Appendix III to the Methodology

Version: Version 1.0

Date: July 2026

Contents

1 Output Field Reference Guide

GRSS-MTS EGB Fix publication contains the following fields for each individual bond:

Field	Data Type	Description
isin	String	ISIN identifier
coupon	Integer	Coupon rate
couponFrequency	Integer	Bond coupon frequency in months
couponType	String	Bond coupon type
description	String	Description of the bond
instrumentClass	String	Instrument class
*onTheRun	Bool	Indication if bond is on or off the run. 1 = current on the run, 0 = not on the run
maturityDate	YYYY-MM-DD	Bond Maturity date
issuedDate	YYYY-MM-DD	Bond Issued date
firstCouponDate	YYYY-MM-DD	Bond First Coupon Date
lastCouponDate	YYYY-MM-DD	Last Coupon Date
firstAccrualDate	YYYY-MM-DD	First accrual date
indexRation	YYYY-MM-DD	Index ratio. Only for inflation linked bonds (ILB).
bidPrice	Double	GRSS-MTS EGB Fix calculated bid price
bidYield	Double	Bid yield (from bidPrice)
askPrice	Double	GRSS-MTS EGB Fix calculated ask price
askYield	Double	Ask yield (from askPrice)
midPrice	Double	GRSS-MTS EGB Fix calculated mid price
midDirtyPrice	Double	Bond mid dirty price
midYield	Double	Mid yield (from midPrice)
bondYield	Double	Yield of the bond
accrued	Double	Bond Accrued interest
*modDur	Double	Modified duration
*effDur	Double	Effective duration
*realPrice	Double	Mid real price. Applicable only to ILBs.

*realYield	Double	Mid real yield. Applicable only to ILBs.
*nominalPrice	Double	Mid nominal price. Applicable only to ILBs.
*nominalYield	Double	Mid nominal yield. Applicable only to ILBs.
calculationCode	Integer	Specifying how calculation was done. 0 = normal methodology calculation; 1 = fallback calc from previous data; 2 = no calculation
confidenceGoal	Double	Minimal confidence for the bond required for calculating the index
confidenceDescription	String	Normalized indication of the composition of the rate (sums up to 100) in the form L1/L2/L3
priceDate	YYYY-MM-DD	Date of the index calculation
priceTime	HHMM	Time of the index calculation

Note: Fields marked with * are not part in the first release and will be added in future releases.