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## Treatment of Greek Securities in MTS Index Calculation

06 March 2012

### Adjustment to Settlement Cycle

Following an earlier communication by MTS regarding settlement periods for the trading of Greek nominal and inflation-linked securities on the MTS platform, MTS wishes to inform users that the treatment of these securities for the purposes of calculating the EuroMTS Indices will also be adjusted starting tomorrow, 7th March 2012.

In line with the modifications to trading on the MTS platform, accrued interest figures for Greek nominal and inflation-linked securities will be based on a settlement cycle of T+1 for the dates Wednesday 7th March 2012 and Thursday 8th March 2012.

For any questions, please do not hesitate to contact us.

## For more information please contact

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