

2 October 2014

## CHANGE IN STANDARD DEFAULT SETTLEMENT: T+2

Following market changes in response to the EU's Central Securities Depositories Regulation (CSDR), OTC instruments on Bloomberg will support a standard settlement of T+2 where the ISIN prefix is listed in Table One below as of the **5<sup>th</sup> October 2014** for:

- government bonds;
- corporate bonds;
- convertible bonds;
- preferreds;
- private securities created via PPCR; and
- money market instruments created via MMKT.

ABS/RMBS are in scope regardless of the ISIN prefix if the country of collateral is listed in Table One below, **OR** if the currency of the collateral is the currency of one of the countries listed in Table One below in cases where there is more than one country of collateral.

**Table One**

Country	ISIN Prefix	Country	ISIN Prefix	Country	ISIN Prefix
Not country specific	XS	Germany	DE	Norway	NO
Austria	AT	Greece	GR	Poland	PL
Belgium	BE	Hungary	HU	Portugal	PT
Bulgaria	BG	Iceland	IS	Romania	RO
Croatia	HR	Ireland	IE	Slovakia	SK
Cyprus	CY	Italy	IT	Slovenia	SI
Czech Republic	CZ	Liechtenstein	LI	Spain	ES
Denmark	DK	Latvia	LV	Sweden	SE
Estonia	EE	Lithuania	LT	Switzerland	CH
European Union	EU	Luxembourg	LU	United Kingdom	GB
Finland	FI	Malta	MT		
France	FR	Netherlands	NL		

### Notes:

- Bonds already T+2 or less remain unchanged, the exception being Iceland and Malta, which will change to T+2 for the following tickers: ICETN, ICEGB, and MALTTB.
- Private securities created via PPCR, and money market instruments created via MMKT, will move to T+2 if their calendar falls under a country listed in Table One above **OR** the TE (Target) calendar.