



29 Apr 2019

Eurex Repo Functional Information

Basket Specifications for Repo-Transactions of Eurex Repo GmbH

Contact: Eurex Repo Sales

Importance: Medium priority

Summary:

Please be informed that the Basket Specifications for Repo-Transactions of Eurex Repo GmbH have been adjusted and will become effective as of **April 29, 2019**.

The following adjustments have been made:

Basket Specifications

- Introduction of following terms for the GC Pooling Market:
 - „Spot 3W“
 - „Spot 2M“ & Floating „Spot 2M“
 - „Corp Next“
 - „Flex Open“ & Floating „Flex Open“
- Introduction of following terms for the Repo Market (GC/Specials):
 - „Tom 1W“
 - Floating „Spot 2M“
 - „Corp 1W“ & „Corp 2W“
 - „Corp 1M“ & „Corp 2M“ & „Corp 3M“
 - „Non Standard Open“
- Editorial adjustments

Attached you will find the adjusted Basket Specifications as of April 29, 2019.

[Basket Specifications for Repo-Transactions of Eurex Repo GmbH](#)

From this date forth the new Basket Specifications will be published on

<http://www.eurexrepo.com/repo-en/rules-and-regulations>

Best regards,

Your Eurex Repo Team

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Eurex Repo GmbH

Managing Directors/Geschäftsführer:

Frank Gast, Marcel Naas.

Gesellschaft mit beschränkter Haftung with registered
seat in/mit Sitz in Frankfurt am Main.

Commercial register/Handelsregister:

Local court/Amtsgericht Frankfurt am Main HRB 49370.