

MTS Repo Global Atlas

POCKET SIZE

Electronic order-driven market
for repo agreements and buy/
sellbacks.



MTS

MTS Repo.

Transparent, orderly
and regulated global
marketplace.



Austria

Bonds	Description	Maturity
RAGB	Government Bonds	5+ Years

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:30		18:30	12:30		18:30
Specs:	11:45		18:45	12:45		18:45

*GC allocation cut-off is 15 minutes after GC trading cut-off

Belgium

Bonds	Description	Maturity
BGB	Government Bonds	5+ Years
BGTB	Bills	2 Years – Zero Coupon

Settlement	CCP
National Bank of Belgium	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:30	18:30		15:30	18:30	
Specs:	11:45	18:45		15:45	18:45	

*GC allocation cut-off is 15 minutes after GC trading cut-off



€GC Plus

Tri-Party Basket	Description	Maturity
-	EUROGC+ LCR	-

-	EUROGC+ ECB	-
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Settlement	CCP
Euroclear Bank, Euroclear France	LCH SA

GC:	CCP Trading Cut-off (CET)			Bilateral Trading Cut-off (CET)		
	O	T	S	O	T	S
	12:00	17:00	18:30	-	-	-

Finland

Bonds	Description	Maturity
RFGB	Government Bonds	5+ Years

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:30		18:30	12:30		18:30
Specs:	11:45		18:45	12:45		18:45

*GC allocation cut-off is 15 minutes after GC trading cut-off

France

Bonds	Description	Maturity
BTNS	BTANs	5 Years
BTNSi	Inflation Linked BTANs	5 Years
BTF	Bills	2 Years – Zero Coupon
FRTR	OATs	5+ Years
FRTRi	Inflation Linked OATs	5+ Years

Settlement	CCP
Euroclear France	LCH SA

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	13:15	18:00		-	-	-
Specs:	13:30	18:15		-	-	-

*GC allocation cut-off is 15 minutes after GC trading cut-off

Germany

Bonds	Description	Maturity
BKO	Schätze	2 Years
BUBILL	Bills	2 Years – Zero Coupon
DBR	Bunds	5+ Years
DBRi	Inflation Linked Bunds	5+ Years
OBL	Bobls	5 Years
OBLi	Inflation Linked Bobls	5 Years

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux and Frankfurt	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:00	18:30		12:30	18:30	
Specs:	11:15	18:45		12:45	18:45	

*GC allocation cut-off is 15 minutes after GC trading cut-off

Greece

Bonds	Description	Maturity
GGB	Government Bonds	5+ Years
GGB FLOAT	Floating Rate Notes	5+ Years
GTB	Bills	2 Years – Zero Coupon

Settlement	CCP
Bank of Greece	-

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	-	-	-	11:00		18:30
Specs:	-	-	-	11:15		18:45

*GC allocation cut-off is 15 minutes after GC trading cut-off

Ireland

Bonds	Description	Maturity
IRISH	Government Bonds	5+ Years

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:30		18:30	12:30		18:30
Specs:	11:45		18:45	12:45		18:45

*GC allocation cut-off is 15 minutes after GC trading cut-off



Israel

Bonds	Description	Maturity
GALIL	Inflation Linked (old denomination)	2+ Years
ILCPI	Inflation Linked	2+ Years
ILFRN	Floating Rates Notes	2+ Years
ILGOV	Government Bonds	2+ Years
SHAHAR	Government Bonds (old denomination)	2+ Years
ILTBIL	Bills	2 Years – Zero Coupon

Settlement	CCP
Tel Aviv Clearing House	TACH

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:45	16:15	-	-	-	-
Specs:	12:00	16:30	-	-	-	-

*GC allocation cut-off is 15 minutes after GC trading cut-off

Italy

Bonds	Description	Maturity
BTPS	Government Bonds	3+ Years
BTPSi	Inflation Linked BTPs	3+ Years
CCTS	Floating Rate Notes	5 – 7 Years
CCTeu	Floating Rate Notes (Euribor)	5 – 7 Years
CTZ	Bills	Up to 2 Years – Zero Coupon
BOT	Bills	Up to 1 Year – Zero Coupon

Settlement	CCP
Monte Titoli	LCH SA and CC&G

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	12:30	18:30		15:30	18:30	
Specs:	12:45	18:45		15:45	18:45	

*GC allocation cut-off is 15 minutes after GC trading cut-off

Netherlands

Bonds	Description	Maturity
NETHER	Government Bonds	5+ Years
DTB	Bills	2 Years – Zero Coupon

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:30	18:30		12:30	18:30	
Specs:	11:45	18:45		12:45	18:45	

*GC allocation cut-off is 15 minutes after GC trading cut-off



Portugal

Bonds	Description	Maturity
PGB	Government Bonds	5+ Years
PORTB	Bills	2 Years – Zero Coupon

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:30	18:30		12:30	18:30	
Specs:	11:45	18:45		12:45	18:45	

*GC allocation cut-off is 15 minutes after GC trading cut-off

Slovenia



Bonds	Description	Maturity
SLOREP	Government Bonds	5+ Years

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:30		18:30	12:30		18:30
Specs:	11:45		18:45	12:45		18:45

*GC allocation cut-off is 15 minutes after GC trading cut-off

Spain

Bonds	Description	Maturity
SPGB	Bonos	3 – 5 Years
SPGB	Obligaciones	5+ Years
SGLT	Letras (Bills)	2 Years – Zero Coupon

Settlement	CCP
Iberclear	LCH SA

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	13:15	15:00	18:00	15:30	17:30	
Specs:	13:30	15:15	18:15	15:45	17:45	

Bonds	Description	Maturity
–	Spain (CCP Only)	–

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	11:30	18:30		–	–	–
Specs:	11:45	18:45		–	–	–

*GC allocation cut-off is 15 minutes after GC trading cut-off



Supras and Agencies

Bonds	Description	Maturity
-	European Financial Stability	-
-	European Investment Bank	-
-	ICO	-
-	KFW	-

Settlement	CCP
Euroclear Bank, Clearstream Banking Lux and Frankfurt	LCH Ltd (where eligible)

	CCP Trading Cut-off (CET)			Bilateral Trading Cut-off (CET)		
	O	T	S	O	T	S
GC:	11:30	18:30		12:30	18:30	
Specs:	11:45	18:45		12:45	18:45	

Bonds	Description	Maturity
-	CADES	-

Settlement	CCP
Euroclear France	LCH SA (where eligible)

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)		
	O	T	S	O	T	S
GC:	13:15	18:30		-	-	-
Specs:	13:30	18:15		-	-	-

*GC allocation cut-off is 15 minutes after GC trading cut-off

United Kingdom

Bonds	Description	Maturity
UKT	Gilts	2+ Years

Settlement	CCP
Euroclear UK	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	12:30	18:30		-	-	-
Specs:	12:15	18:45		-	-	-

Bonds	Description	Maturity
-	DBV	-

Settlement	CCP
Euroclear UK	LCH Ltd.

	CCP Trading Cut-off (CET)*			Bilateral Trading Cut-off (CET)*		
	O	T	S	O	T	S
GC:	15:15	18:45		-	-	-

*GC allocation cut-off is 15 minutes after GC trading cut-off



X-COM

Tri-Party Basket (CCP)	Description	Maturity
-	X-COM LCR	-
-	X-COM ECB	-
-	X-COM BTP ITALIA	-

Tri-Party Basket (Bilateral)	Description	Maturity
-	Bespoke	-

Settlement	CCP
Monte Titoli	CC&G

	CCP Trading Cut-off (CET)			Bilateral Trading Cut-off (CET)		
	O	T	S	O	T	S
GC:	12:45	18:45		15:45	18:45	

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