Year End Premia
Frankfurt, ECB
December 2016

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Head of EUR Funding and Short Term Investments
Year End Premia

- Schatz Outright
- Schatz ASW
- Bund Repo (Repo Funds Rate)
- Cross Currency Swaps
Schatz (outright) vs. Surplus
Schatz (outright) vs. Surplus
Schatz (outright) vs. Surplus
Bunds ASW vs. Surplus
Bund Repo vs. Surplus
EURUSD CCY vs. Surplus
EURUSD CCY vs. Surplus
November Pattern of FX Basis
Legal Disclaimer

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