



23 Jan 2019

Monthly News from Eurex Repo

Dear Participants,

Welcome to the Eurex Repo Monthly News with the latest volume and market developments. If you have any questions please do not hesitate to contact us.

Your Eurex Repo Team

Volume

Daily average outstanding volume in bn EUR reached in December 2018

GC Pooling: 35.0	Repo: 64.3	All Markets: 99.3
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.0 bn	2.6 bn	824 mn
Longest	182 days (0.878 mn)	365 days (54 mn)	183 days (39 mn)

STOXX® GC POOLING INDICES

December 2018	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.378	Low -0.452	High 0	Low -0.41
Vol (in bn €)	High 3.6	Low 0	High 5.6	Low 0.05
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.4		Low -0.438	
Vol (in bn €)	High 15.3		Low 2.4	

For more STOXX GC Pooling indices please see www.stoxx.com and for the vendor codes please click [here](#)

Participants

Jan 18: PGGM Treasury B.V. , Netherlands (Repo & GC Pooling Market)

Please find the current [LIST OF PARTICIPANTS](#) for the Repo, GC Pooling, and SecLend Market.

Systems & Services



Eurex Repo's trading system F7

You can find the release schedule for 2019 in the latest [TECHNICAL INFORMATION](#).

More information about F7 can be found on our website: [Trading System F7](#)

Products



PGGM is the first pension fund manager to centrally clear repos at Eurex

Eurex welcomes PGGM as the first pension fund manager to its centrally cleared repo markets using the central counterparty's ISA Direct service and Eurex Repo's buy-side service Select Finance.

With this direct clearing connection, Eurex addresses repo market liquidity concerns as well as the regulatory-driven challenges of asset owners, in particular pension funds.

Using Eurex Repo's centrally cleared, liquid repo markets, PGGM's clients can trade with more than 140 Eurex participants including commercial banks, central banks, government financing agencies or supranationals. They are able to invest cash securely or raise short-term funding reliably utilising more than 13,000 ISINs. In this way, PGGM expands its spectrum of available liquidity providers significantly, minimizes counterparty risk, and reduces costs.

Please read the latest press release [HERE](#)

Articles & papers



A success message: Eurex Clearing's Partnership Program

In an interview with the Securities Lending Times, Matthias Graulich and Frank Gast talk about the success of Eurex Clearing's Partnership program, its expansion to the repo segment and how to reap the benefits.

Read the complete interview [HERE](#)

Frank Odendall discusses access to centrally cleared repo markets for pension funds

Pension funds play an important role both in the financial industry and for the daily life of pensioners in Europe. Regulatory changes, in particular the mandatory clearing of OTC IRS and the increase in capital requirements on banks, impose significant challenges to European pension funds. Frank Odendall, discusses these challenges and an interesting new solution for pension funds, asset managers and insurance companies.

Read more [HERE](#)

Central clearing in 2019: predictions by Matthias Graulich and Marcel Naas

A current report in the Securities Lending Times gathered a round of market participants, among them Eurex Clearing's Matthias Graulich and Eurex's Marcel Naas, who discussed their hot topics, opportunities and challenges for the upcoming year. On top of the list: collateral optimization, CCP services for Securities Lending, the Securities Financing Transaction Regulation (SFTR) and Central Securities Depository Regulation (CSDR).

Read more [HERE](#)

Upcoming Conferences & Events



Jan 29-31: Deutsche Boerse GFF Summit 2019 in Luxembourg

Deutsche Börse Group's GFF Summit combines the expertise of Clearstream Banking, Eurex Clearing and Eurex Repo across the entire lifecycle of collateral management with the market experience of speakers from leading market players.

This year, Deutsche Börse will be hosting the ERCC General Annual Meeting as an open session on January 31, 2019.

Find out more [HERE](#)



Jan 29: Deutsche Boerse Group GFF Working Committee

The GFF Working Committee will take place in Luxembourg on January 29, 2019.

By invitation only.



Jan 29: Deutsche Boerse Group GFF Bar in Luxembourg

The next GFF Bar will take place in Luxembourg on January 29, 2019.



Feb 4 & 7: Deutsche Boerse Annual Reception

Eurex Repo will participate at the Deutsche Börse Annual Reception in London on February 4, 2019 and in Eschborn on February 7, 2019.

By invitation only.

Feb 12: ISLA/ALFI Afternoon Briefing in Luxembourg

Eurex will sponsor and attend the ISLA/ALFI Afternoon Briefing 'Securities Lending and Collateral Management for the Luxembourg Fund Industry' in Luxembourg on February 12, 2019.

Find out more [HERE](#)



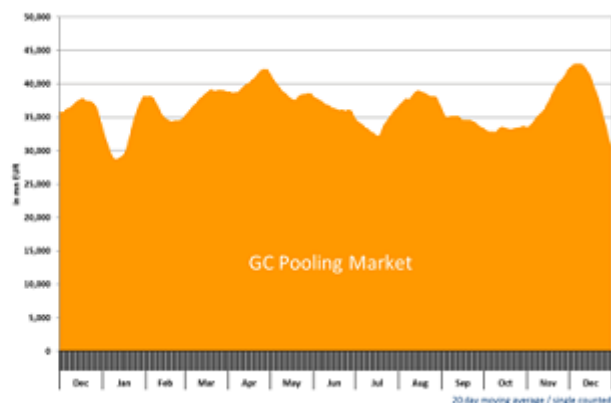
Feb 21: Finadium The Business of Collateral Trading

Eurex will participate at the Finadium "The Business of Collateral Trading" conference in Frankfurt on February 21, 2019.

Matthias Graulich will speak at the panel "Collateral Trading in Germany and Europe".

Find out more [HERE](#)

Volumes 2017/2018



Training

GC Pooling and Repo Market

Trader examination and training for the Repo and GC Pooling Market for existing and new participants is available online. For the exam registration please click [HERE](#)

Regular Repo and GC Pooling system trainings are offered in Zug. The trainings include basic knowledge about repo trading and the practical use of the system. Feel free to register [HERE](#)

SecLend Market

Eurex Repo offers ongoing training sessions to prospective SecLend traders from legally admitted market participants. The training includes basic knowledge about seclend trading and the practical use of the system. Training sessions can be provided on request.

Services & Contacts

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	Eurex Clearing Risk Operation	+49 69211 12452	+49 69211 18440	risk@eurexclearing.com
	Xemac	+49 69211 11410	+49 69216 13180	xemac@clearstream.com
	CmaX	+352 2433 8113	+352 2433 8201	cmax@clearstream.com
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