



27 Sep 2018

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 August 2018

| | | |
|------------------|------------|-------------------|
| GC Pooling: 37.5 | Repo: 57.0 | All Markets: 94.6 |
|------------------|------------|-------------------|

| Trades | GC Pooling in EUR | Repo GC in EUR | Repo Special in EUR |
|---------|-------------------|-------------------|---------------------|
| Largest | 1.5 bn | 1.0 bn | 667 mn |
| Longest | 184 days (70 mn) | 132 days (102 mn) | 184 days (81 mn) |

STOXX® GC POOLING INDICES

| August 2018 | STOXX® GC Pooling EUR ON Index | | STOXX® GC Pooling EUR Extended ON Index | |
|---|--------------------------------|------------|---|------------|
| Rate (in %) | High -0.416 | Low -0.431 | High -0.394 | Low -0.421 |
| Vol (in bn €) | High 6.5 | Low 1.8 | High 5.6 | Low 22.2 |
| STOXX® GC Pooling EUR Deferred Funding Rate | | | | |
| Rate (in %) | High -0.411 | | Low -0.423 | |
| Vol (in bn €) | High 16.8 | | Low 9.7 | |

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

Participants

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

Systems & Services



Eurex Repo's new trading system F7

The Eurex Repo F7 release schedule for 2018 was updated. Please find out more in the latest [TECHNICAL INFORMATION](#).

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

Products



Exclusion of unsecured bank bonds due to changes of the European Central Bank's eligibility framework

On December 14, 2017, the European Central Bank announced in a press release to exclude **senior unsecured bank bonds** from its eligibility framework after **December 31, 2018**.

One very important criterion of Eurex Repo's eligibility framework is Central Bank eligibility. In case a bond loses ECB eligibility, the respective bond will become ineligible for Eurex Repo's GC Pooling Market, Repo Market and Securities Lending. Therefore, all trading participants currently using potentially affected unsecured bank bonds are kindly requested to prepare the substitution of likely affected bond collateral for GC Pooling and Securities Lending.

Read more in the latest [FUNCTIONAL INFORMATION](#)

Articles & papers



View from the buy-side: PGGM and BNY Mellon on the key business drivers influencing the move to central clearing for the securities lending market

In an article that originally appeared in the Securities Lending Times, Deutsche Börse spoke to BNY Mellon and PGGM as users of its securities lending central counterparty to discuss its benefits and industry trends.

Read more [HERE](#)

Securities Lending Times: Navigating the repo waves

In an article that originally appeared in the Securities Lending Times, Frank Gast and other industry experts give an insight into the main challenges the market faces today, including compliance with evolving regulation and managing cyber

risk.
Read more [HERE](#)

Upcoming Conferences & Events



Oct 4: ISLA's 9th Annual Post Trade Conference

Deutsche Börse Group GFF will sponsor and attend ISLA's Annual Post Trade Conference in London.

Find out more [HERE](#)



Oct 8 - 11: 35th Annual RMA Conference on Securities Lending

Deutsche Börse Group GFF will sponsor and attend the 35th Annual RMA Conference on Securities Lending in Key Biscayne, Florida.

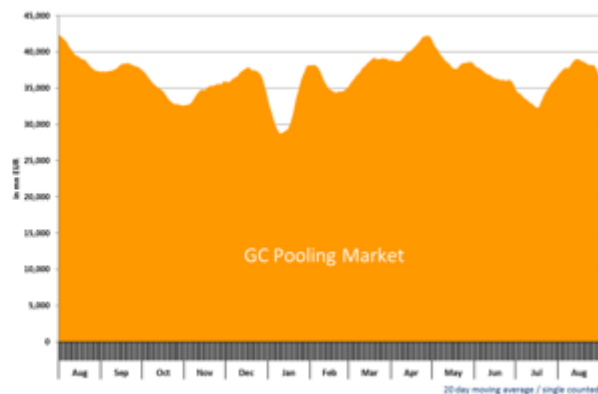
Find out more [HERE](#)



Oct 17: ICMA European Repo and Collateral Council General Meeting

Deutsche Börse Group GFF will attend the ICMA European Repo and Collateral Council General Meeting in London.

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 Zurich. The trainings include basic knowledge about repo trading and the practical use of the system.

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.

Deutsche Börse Academy

The Deutsche Börse Academy brings together all of Deutsche Börse Group's training activities with a carefully coordinated range of financial market seminars, certificate courses and study programmes.

On **November 2, 2018** the seminar **Repo / Securities Lending** will take place in Eschborn. The seminar aims at providing participants with an understanding of the purpose of securities lending and repos.

Find out more and read about the course content [HERE](#)

Services & Contacts

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More news from Eurex Repo

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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.