



22 Aug 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 July 2018

GC Pooling: 35.2	Repo: 55.3	All Markets: 90.5
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.1 bn	1.9 bn	680 mn
Longest	365 days (10 mn)	224 days (274 mn)	365 days (46 mn)

#### STOXX® GC POOLING INDICES

July 2018	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.425	Low -0.454	High -0.374	Low -0.396
Vol (in bn €)	High 5.6	Low 2.8	High 5.1	Low 2.3
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.4		Low -0.428	
Vol (in bn €)	High 14.0		Low 9.4	

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

### Participants

July 16: Banco de Sabadell S.A., Spain (Repo and GC Pooling Market)

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

## Systems & Services



### **Eurex Repo's new trading system F7**

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

## Articles & papers



### **Alternatives to the current benchmark EONIA, the long-established risk-free rate (RFR) for pan-European lending**

Interview with Yuliyana Georgieva, Fixed Income Director at STOXX, discussing the merits of STOXX® GC Pooling EUR Deferred Funding Rate (GC Pooling Deferred) as a benchmark rate for funding costs in Europe.

Read more [HERE](#)

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### **Brexit challenges and solutions for EU financial markets**

With Brexit looming ever nearer, Matthias Graulich, Member of the Executive Board, Eurex Clearing, looks at the importance of establishing a market-led solution for an EU27-based clearing alternative.

Read more [HERE](#)

## Upcoming Conferences & Events



### **Aug 28: ICMA Future Leaders Summer Networking Reception**

Deutsche Börse Group GFF will attend the ICMA Future Leaders Summer Networking Reception in Zurich.



### **Sept 11: ISLA Members' Roundtable**

Deutsche Börse Group GFF will attend the ISLA Members' Roundtable in Paris.



### **Sept 12: Deutsche Boerse Group GFF Bar in Frankfurt**

The next GFF Bar will take place in Frankfurt on September 12, 2018.

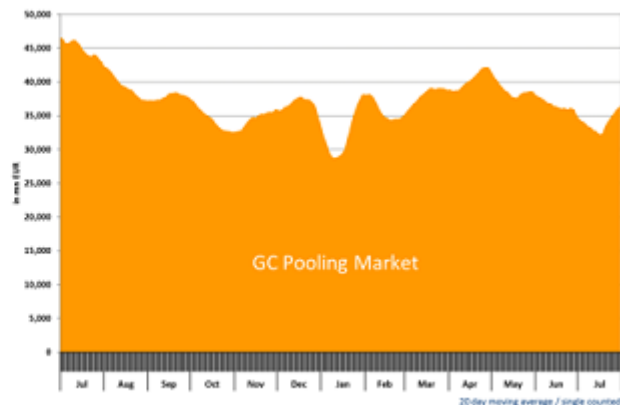


## Sept 12: Deutsche Börse Group GFF Working Committee

The GFF Working Committee will take place in Frankfurt on on September 12, 2018.

*By invitation only.*

## 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. 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.

## 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

	Area	Phone	Fax	Email
Functional Helpdesk	Eurex Repo	+41 43430 7220	+41 43430 7275	funchelp@eurexrepo.com
	Eurex Clearing CCP Hotline	+49 69211 11940	+49 69211 14334	ccp@eurexclearing.com
	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
Technical Helpdesk	Deutsche Börse Customer Technical Support (F7)	+49 69 211 10877	+49 69 211 11201	cts@deutsche-boerse.com
	Xemac System	+49 69211 11910	+49 69211 11001	sysclhelp@deutsche-boerse.com
	Xemac	+49 69211 11730	+49 69211 13971	tmr-zos@deutsche-boerse.com
Sales	Eurex Repo Frankfurt Frank Gast Carsten Hiller Ingo Deisenroth Esen Rose	+49 69211 14050 +49 69211 13182 +49 69211 14193 +49 69211 13172	+49 69 211 144 22	sales@eurexrepo.com
	Eurex Repo London Dale Fullilove Frank Odendall Katja Renner	+44 207862 7238 +44 207862 7273 +44 207862 7233	+44 207862 9228	sales@eurexrepo.com
	Eurex Repo Paris Alexandra Morelle	+331 5527 6769	+331 5527 6750	sales@eurexrepo.com
	Eurex Repo Zürich Daniel Hartmann André Ammann	+41 43 430 7106 +41 43 430 7112	+41 43 430 7285 +41 43 430 7285	sales@eurexrepo.com
Relationship Management	Gabriele Ristau Simon Gzyl Katja Massinger Nilüfer Kaya	+49 69211 15741 +49 69211 13294 +49 69211 12602 +49 69211 14086	+49 69 211 144 22	accountmanagement@eurexrepo.com
Stoxx	STOXX Customer Support	+41 58 399 5900	+41 58 499 5900	customersupport@stoxx.com

## 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.