



17 Dec 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 November 2018

GC Pooling: 40.8	Repo: 60.8	All Markets: 101.6
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.5 bn	1.7 bn	532 mn
Longest	365 days (100 mn)	181 days (30 mn)	182 days (30.7 mn)

#### STOXX® GC POOLING INDICES

November 2018	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.4	Low -0.447	High -0.389	Low -0.438
Vol (in bn €)	High 5.4	Low 1.6	High 5.3	Low 2.3
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.408		Low -0.439	
Vol (in bn €)	High 17.6		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

Dec 14: Demir-Halk Bank N.V, Netherlands (GC Pooling & Repo Market)

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

## Systems & Services



### Eurex Repo's trading system F7

The Eurex Repo F7 production environment was updated to version F7 release 3.0 on Friday, November 16, 2018.

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



### Strong interest in Eurex's Partnership Program for the Repo segment

The extension of Eurex's Partnership Program to the Repo segment meets strong interest from major Repo market participants. So far, 24 participants from the U.S., the U.K. and Continental Europe registered for the program.

Next to pioneering and growing the cleared Repo business for pension funds and asset managers, the program aims to grow Repo transactions in the interbank market for European government bonds at Eurex.

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

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### Clients view: Three-month SARON® Futures at Eurex

The introduction of the Three-Month SARON® Futures helps the Swiss market transition to a new risk-free rate. Eurex spoke with Martin Bardenhewer, Head of Financial Institutions & Multinationals, Zürcher Kantonalbank and Co-chair of the Swiss National Working Group on Reference Rates (NWG), Pascal Anderegg, Interest Rate Derivatives Trader at Zürcher Kantonalbank, and Michel Erni, Head of Market Rates & Director at Basler Kantonalbank about their first impressions.

Read more [HERE](#)

## Articles & papers

### Marcel Naas: Challenges call for innovations

The European funding and financing market is facing a whole bundle of challenges. Also Blockchain, Cloud Computing, Machine Learning and Artificial



Intelligence did not fail to have an effect on the repo and securities lending market. What are the challenges and how can the effects of digitization benefit our customers and us?

Marcel Naas, Managing Director, Eurex Repo GmbH and Head of Product Design Funding & Financing at Eurex, speaks about how the funding and financing market will benefit from new technologies.

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.

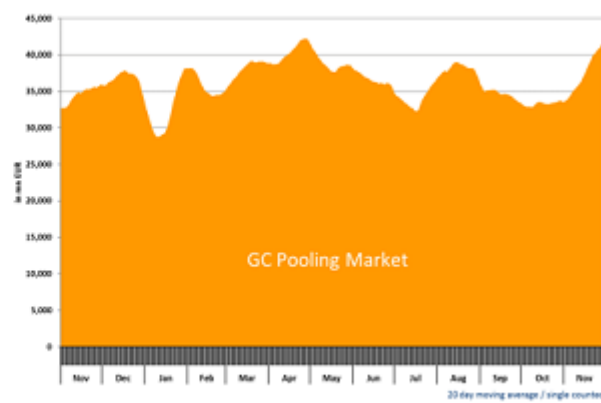


### **Feb 4 & 7: Deutsche Boerse Annual Reception**

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.*

## Volumes 2017/2018



## Training



### Webinar: Eurex Repo F7 Functionalities - What's new?

Our webinar "F7 Functionalities - What's new?" successfully took place on December 11, 2018. Almost 100 participants had the opportunity to learn about the latest functionalities added to the F7 trading system especially for our Special Repo and GC Repo markets:

- Fast entry
- Watchlists (securities, baskets)
- Own against other pre trade
- Quote book (filtering and search functionalities)

The next F7 webinar will take place in January 2019. Invitations will be circulated beginning of next year.

## 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
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## More news from Eurex Repo

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