



19 Mar 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 February 2019

GC Pooling: 43.1	Repo: 67.8	All Markets: 110.9
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.9 bn	2.0 bn	0.6 bn
Longest	181 days (70.0 mn)	182 days (444.96 mn)	365 days (80.97 mn)

STOXX® GC POOLING INDICES

February 2019	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.404	Low -0.428	High -0.393	Low -0.412
Vol (in bn €)	High 6.9	Low 1.9	High 9.2	Low 2.4
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.403		Low -0.417	
Vol (in bn €)	High 16.2		Low 9.5	

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

Participants

Feb 13: Barclays Bank Ireland, Ireland (Repo Market)

Feb 20: Ronin Trading Europe, UK (Repo Market, Select Finance)

Mar 15: Credit Suisse Securities Sociedad de Valores S.A, Spain (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 simulation environment was updated to version 3.1 on February 21, 2019. Release 3.1 includes GUI enhancements as well as a mandatory F7 API upgrade. Find out more in the latest [IMPLEMENTATION NEWS](#)

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

Products



Partnership Program boosts Repo trading at Eurex

Eurex's Repo Partnership Program, which aims to increase repo transactions in the interbank market for European government bonds, is already showing initial effects.

Frank Gast, Eurex's Head of Funding & Financing Sales: "Trading and clearing activities have increased well beyond the existing 28 partnership banks. We therefore expect more participants to join the program shortly."

Read the complete news [HERE](#)

Eurex Repo to act as access to HQLAX blockchain solution

The development of the HQLAX target operating model, an innovative blockchain solution for collateral swaps in the securities lending market by Deutsche Börse Group and HQLAX, is showing significant progress.

In March 2018, Deutsche Börse Group and HQLAX announced a cooperation for a securities lending offering based on R3's Corda blockchain solution. It aims to facilitate more efficient collateral management of high-quality liquid assets (HQLAs), which are in heightened demand due to increased clearing and margin requirements under Basel III regulations.

Read more [HERE](#)

Upcoming Conferences & Events

Mar 20: IHS Markit Securities Finance London Forum 2019

Jonathan Lombardo will take part at the debate "Has the securities finance industry continuously evolved and innovated, or has true innovation not yet occurred, and the best is yet to come?"

Find out more [HERE](#)

Mar 21: SimCorp Regional Summit Norway



Eurex will participate at the SimCorp Regional Summit Norway in Oslo on March 21, 2019.

Frank Odendall will speak at the panel "Collateral Management: Impact & Readiness for Uncleared Margin Requirements"

Find out more [HERE](#)



Apr 4: Funding & Financing Bar Frankfurt

The next Funding & Financing Bar will take place in Frankfurt on April 4, 2019.

Find more events [HERE](#)

Volumes 2018/2019



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](#)

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 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.