



15 May 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 April 2019

| <b>GC Pooling: 44.1</b> | <b>Repo: 66.4</b> | <b>All Markets: 110.5</b> |                     |
|-------------------------|-------------------|---------------------------|---------------------|
| Trades                  | GC Pooling in EUR | Repo GC in EUR            | Repo Special in EUR |
| <b>Largest</b>          | 1.0 bn            | 1.7 bn                    | 0.8 bn              |
| <b>Longest</b>          | 366 days (50 mn)  | 187 days (50.3 mn)        | 276 days (22.2 mn)  |

### STOXX® GC POOLING INDICES

| April 2019                                  | STOXX® GC Pooling EUR ON Index |           | STOXX® GC Pooling EUR Extended ON Index |            |
|---|--------------------------------|-----------|---|------------|
| Rate (in %)                                 | High -0.417                    | Low -0.46 | High -0.4                               | Low -0.422 |
| Vol (in bn €)                               | High 5.7                       | Low 1.4   | High 9.8                                | Low 3.5    |
| STOXX® GC Pooling EUR Deferred Funding Rate |                                |           |   |            |
| Rate (in %)                                 | High -0.407                    |           | Low -0.428                              |            |
| Vol (in bn €)                               | High 15.2                      |           | Low 7.2                                 |            |

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

## Participants

|                         |                               |                           |                          |                          |
|-------------------------|-------------------------------|---------------------------|--------------------------|--------------------------|
| <b>Repo Market: 154</b> | <b>GC Pooling Market: 149</b> | <b>SecLend Market: 12</b> | <b>Select Invest: 10</b> | <b>Select Finance: 3</b> |
|-------------------------|-------------------------------|---------------------------|--------------------------|--------------------------|

## Systems & Services



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

The Eurex Repo F7 production was successfully updated to version 3.1 on April 6, 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



### **Repo Partnership Program gets strong tailwind**

The first few months of 2019 have turned out to be very successful for Eurex Repo. "The banks that have joined our Partnership Program are now benefitting from increasing buy-side trading volumes," comments Carsten Hiller, Funding & Financing Sales at Eurex Repo.

Read the complete news [HERE](#)

### **Update of Basket Specifications for Repo-Transactions of Eurex Repo GmbH**

Please be informed that the Basket Specifications for Repo-Transactions of Eurex Repo GmbH have been adjusted and are effective as of April 29, 2019.

Find out more [HERE](#)

The Eurex Repo Rules and Regulations are published [HERE](#)

## Upcoming Conferences & Events



### **May 15: SimCorp Regional Summit Denmark**

Eurex will participate at the SimCorp Regional Summit Denmark in Copenhagen on May 15, 2019.

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

Find out more [HERE](#)



### **May 15-17: ICMA AGM & Conference**

Eurex will participate at the ICMA AGM & Conference in Stockholm on May 15-17, 2019.

Find out more [HERE](#)



### May 22: GFF Advisory Board Meeting

The GFF Advisory Board Meeting will take place in London on May 22, 2019.

*By invitation only.*

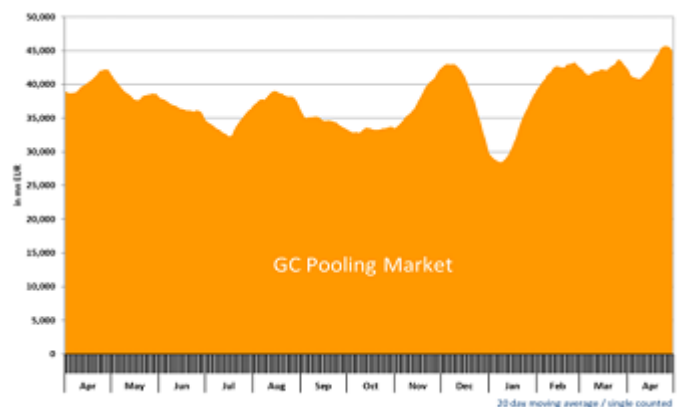


### May 22: GFF Bar London

The next GFF Bar will take place in London on May 22, 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](#)

### 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

|                            | Area   | Phone  | Fax                                | Email                           |
|----------------------------|--|--|------------------------------------|---------------------------------|
| Functional Helpdesk        | Eurex Repo   | +41 43430 7220   | +41 43430 7275                     | funchelp@eurexrepo.com          |
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| Technical Helpdesk         | Deutsche Börse Customer<br>Technical Support (F7)                                    | +49 69 211 10877   | +49 69 211 11201                   | cts@deutsche-boerse.com         |
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## More news from Eurex Repo

Connect with us on Twitter [@EurexGroup](#), [LinkedIn](#) and [Youtube](#) for more updates.

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Eurex Repo GmbH

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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.

