



16 Jul 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 June 2019			
GC Pooling: 44.7	Repo: 63.5		All Markets: 108.2
Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.6 bn	2.0 bn	0.5 bn
Longest	368 days (100 mn)	175 days (165 mn)	368 days (32 mn)

STOXX® GC POOLING INDICES				
June 2019	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.408	Low -0.48	High -0.382	Low -0.413
Vol (in bn €)	High 7.6	Low 1.9	High 8.0	Low 1.0
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.402		Low -0.436	
Vol (in bn €)	High 16.2		Low 9.8	

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

Participants

Repo Market: 154	GC Pooling Market: 149	SecLend Market: 12	Select Invest: 10	Select Finance: 3
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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 received a software update on July 5, 2019. Find out more in the latest [IMPLEMENTATION NEWS](#)

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

Products



BNY Mellon now live with cleared securities lending for clients

BNY Mellon has become the first agent lender to centrally clear a securities lending transaction on behalf of a buy-side client through Eurex Clearing's Lending CCP platform.

Read the complete news [HERE](#)

Eurex welcomes Swiss Life as direct clearing member

Eurex Clearing's ISA Direct – a direct clearing membership for the buy side – gains traction: Swiss Life Asset Managers is the first buy-side client using the central counterparty's ISA Direct service for OTC Interest Rate Derivatives with ABN AMRO acting as clearing agent. With this model, Eurex addresses changes in the regulatory landscape and contributes to the safety, robustness and efficiency of the overall market.

Read more [HERE](#)

IBOR Reform – All you need to know

IBOR reform is the biggest change in the capital markets since the introduction of the Euro two decades ago. For the past decade, the global regulatory community has driven a reform of the interbank offered rates (IBORs) in order to renew confidence in these critical benchmarks. Eurex & Eurex Clearing introduce their new section on their respective websites, providing updates on the transition from EONIA to €STR, valuable links and updates on related initiatives.

Read more [HERE](#)

Articles & papers



Transitioning to alternative rates – The countdown is on

The industry has just over two years to begin trading a range of financial products – including loans, floating-rate notes and derivatives products – benchmarked to alternative risk-free rates following the transition away from Libor. Eurex explores how, by being proactive at the earliest opportunity, banks can best manage the burden of preparation ahead of the impending 2021 deadline.

Read more [HERE](#)

Upcoming Conferences & Events



Sept 23-25: SimCorp International User Community Meeting

Eurex will participate at the SimCorp International User Community Meeting in Amsterdam on September 23-25, 2019.

Find out more [HERE](#)



Oct 1: ISLA Post Trade Conference

Eurex will sponsor the ISLA Post Trade Conference in London on October 1, 2019.

Find out more [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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	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
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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

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.