



18 Sep 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 August 2019

GC Pooling: 41.0	Repo: 46.3	All Markets: 87.3
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.0 bn	1.1 bn	0.6 bn
Longest	273 days (2.7 mn)	98 days (30.8 mn)	287 days (50.1 mn)

STOXX® GC POOLING INDICES

August 2019	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.399	Low -0.418	High -0.387	Low -0.411
Vol (in bn €)	High 5.9	Low 1.8	High 3.9	Low 1.3
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.397		Low -0.412	
Vol (in bn €)	High 13.2		Low 2.2	

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

Participants

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

Repo Market: 153

GC Pooling Market: 149

SecLend Market: 12

Select Invest: 10

Select Finance: 3

Systems & Services



Eurex Repo's trading system F7

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

Products



GC Pooling Cheapest-To-Deliver Basket – bridging the gap between the futures and the funding & financing markets

With its GC Pooling Cheapest-To-Deliver (CTD) Basket Eurex Repo introduced new trading opportunities to customers as of 12 August. Manan Wagishauser, Business & Product Development, Eurex Repo, speaks about the background of this new product and what opportunities it offers to clients.

Read more [HERE](#)

Articles & papers



Insight: ECB recommendations for the €STR transition

The Working Group on Euro Risk-free Rates (RfR) recently issued further recommendations on the €STR transition. We spoke to Andreas Franke, who works in Eurex Clearing's CCP Risk Management Department in the Risk Methodology OTC unit about the working Group, its activities, recommendations and the challenges ahead.

Find more on the IBOR reform [HERE](#)

Upcoming Conferences & Events



Sept 18: F7 Webinar

The next F7 Webinar will take place on September 18, 2019.

Find more events [HERE](#)



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.

Together with PGGM and SimCorp, Frank Odendall, Head of Buy-Side Repo Solutions, Eurex will participate in the workshop "[Collateral & Cash Management – benefiting from improved liquidity, pricing and operational efficiency via CCP cleared repos](#)" on September 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](#)

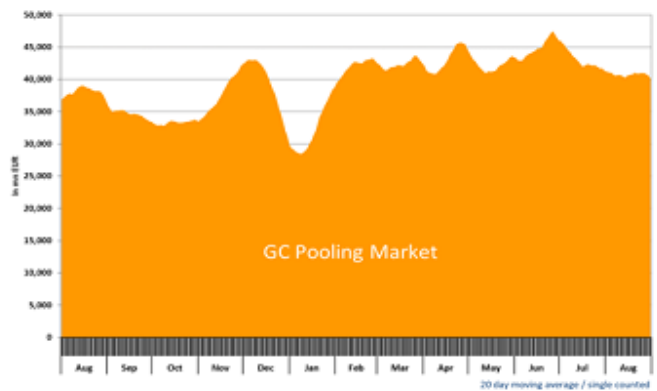


Oct 14-17: RMA Securities Finance and Collateral Management Conference

Eurex will sponsor the 35th RMA Annual Securities Finance and Collateral Management Conference in Florida on October 14-17, 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
	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
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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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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.