



14 Oct 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

### VOLUME

#### Daily average outstanding volume in bn EUR reached in September 2019

GC Pooling: 43.8	Repo: 45.0	All Markets: 88.8
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	2.5 bn	3.0 bn	0.8 bn
Longest	328 days (10 mn)	171 days (52.9 mn)	128 days (159.7 mn)

### STOXX® GC POOLING INDICES

September 2019	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.399	Low -0.575	High -0.391	Low -0.527
Vol (in bn €)	High 11.8	Low 2.0	High 5.9	Low 1.2
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.4		Low -0.536	
Vol (in bn €)	High 20.0		Low 9.8	

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

## Participants

Repo Market: 152

GC Pooling Market: 148

SecLend Market: 13

Select Invest: 10

Select Finance: 3

Oct 11: UniCredit Bank AG, Germany (SecLend 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 platform will be upgraded to version 3.2 in production on November 25, 2019 (with a mandatory API update).

Read more in the latest [FUNCTIONAL INFORMATION](#)

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

## Products



### Transition from EONIA to the euro short-term rate (€STR)

In September 2018, the ECB-organised private sector working group on euro risk-free rates recommended that the euro short-term rate (€STR) replaces the euro overnight index average (EONIA) as the new euro risk-free rate. The €STR rate was first published on October 2, 2019 by the ECB.

Read more about the changes and future steps envisaged to support and facilitate a successful transition from EONIA to €STR for Eurex Repo's Trading Members.

Find out more [HERE](#)

### SFTR Member Information

In April 2020, the obligation to report securities financing transactions according to Article 4 of the Securities Financing Transactions Regulation (SFTR) will come into effect. Since both counterparties of a cleared SFT (CCP and Clearing Member) must report and since data fields have to be identical, it is important that the CCP and its Clearing Members use the same methods to create the data fields. The published SFTR Member Information provides an overview of how the CCP will populate its data fields in.

Read more [HERE](#)

## Upcoming Conferences & Events



### 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](#)

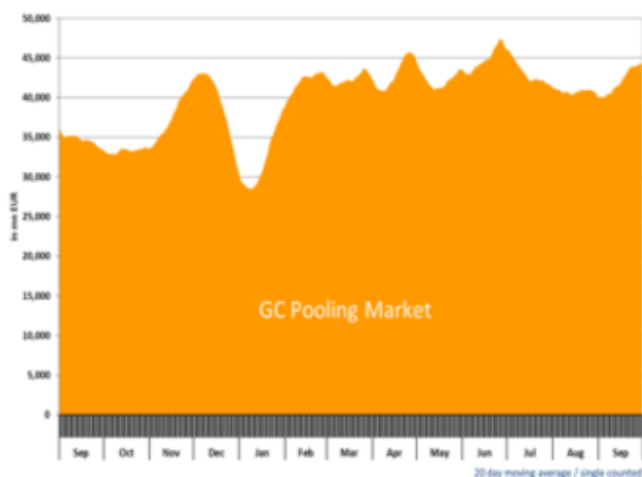


### Nov 7: Funding & Financing Bar Munich

The next Funding & Financing Bar will take place in Munich on November 7, 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
<b>Functional Helpdesk</b>	<b>Eurex Repo</b>	+41 43430 7220	+41 43430 7275	funchelp@eurexrepo.com
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	<b>Eurex Clearing Risk Operation</b>	+49 69211 12452	+49 69211 18440	risk@eurexclearing.com
	<b>Xemac</b>	+49 69211 11410	+49 69216 13180	xemac@clearstream.com
	<b>CmaX</b>	+352 2433 8113	+352 2433 8201	cmax@clearstream.com
<b>Technical Helpdesk</b>	<b>Deutsche Börse Customer Technical Support (F7)</b>	+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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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.