



14 Nov 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 October 2019

GC Pooling: 47.9	Repo: 42.8	All Markets: 90.7
------------------	------------	-------------------

Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.0 bn	2.7 bn	0.8 bn
Longest	366 days (200 mn)	87 days (192 mn)	240 days (20 mn)

### STOXX® GC POOLING INDICES

October 2019	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.479	Low -0.508	High -0.435	Low -0.495
Vol (in bn €)	High 10.3	Low 1.4	High 4.5	Low 1.0
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.469		Low -0.504	
Vol (in bn €)	High 22.7		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

Repo Market: 152	GC Pooling Market: 140	SecLend Market: 13	Select Invest: 2	Select Finance: 3
------------------	------------------------	--------------------	------------------	-------------------

Nov 01: ABANCA Corp. Bancaria S.A., Spain (Repo Market, GC Pooling)

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 [FUNCTIONAL INFORMATION](#)

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

Find more on the F7 release update in the next webinar on November 27, 2019. For further information please see below.

## Products



### **Introduction of enhanced Bond Margin Parameter methodology by Eurex Clearing AG**

Eurex Clearing has aligned the bond margin parameters which are used across all of its cleared venues, comprising Deutsche Börse Cash Market, Eurex Repo (including GC Pooling) and Lending CCP and allow for a consistent application as of October 23, 2019.

Read more in the [FUNCTIONAL INFORMATION](#)

Find out more [HERE](#)

## Articles & papers



### **DekaBank successfully switches swap book to Eurex Clearing**

DekaBank, the Wertpapierhaus (securities services provider) of the German Savings Banks Finance Group, has successfully transferred a substantial portion of its swap book from London Clearing House LCH to Frankfurt-based Eurex Clearing in a single day.

Read the full article [HERE](#)

### **Eurex Clearing clears first cross currency swap transactions**

Eurex Clearing, one of the leading CCPs globally and part of Deutsche Börse Group, has cleared the first cross currency swap transactions. The trades were submitted by J.P. Morgan and Morgan Stanley as the first OTC FX clearing participants. Cross currency swaps are an important component of Deutsche Börse's FX strategy, consisting of the FX offerings of Eurex, Eurex Clearing and 360T.

Read the full article [HERE](#)

### **Buy-side moves on central clearing**

Jonathan Lombardo, senior vice president fixed, income derivatives funding and financing division for Eurex Clearing, outlines the strategy for buy-side clients to access centrally cleared repo and securities lending markets in the current issue of the Securities Lending Times.

Read the full article [HERE](#)

### **ISLA appoints new Board of Directors**

The International Securities Lending Association (ISLA) today announced the appointment of its new Board of Directors. Among the 15 members is Eurex Clearing's Jonathan Lombardo, who will continue to act as Chairman for ISLA.

Read more [HERE](#)

### **Smooth management transition at Eurex Repo**

Marcel Naas has taken on new responsibilities within Deutsche Börse Group. He has headed Eurex Repo since its foundation in 2001 and has developed it into the leading provider of secured funding and financing markets across the globe. Based on his expertise in managing a regulated trading venue, he now moves to the management board of the recently founded Eurex Securities Transactions Services GmbH.

With immediate effect, Eurex Repo GmbH is now managed by Matthias Graulich and Frank Gast, who has been Managing Director of the company since 2013.

Find more on the appointment of the management [HERE](#)

Read the retrospect blog post of Marcel Naas on 20 years in the repo business [HERE](#)

## Upcoming Conferences & Events



### **Nov 21: Repo Board Advisory Committee**

The first Repo Board Advisory Committee will take place on November 21, 2019.

*By invitation only*



### **Nov 27: F7 Webinar**

The next F7 Webinar will take place on November 27, 2019.

*By invitation only*



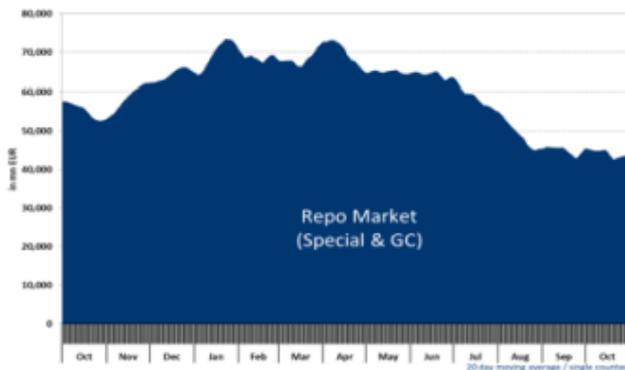
## Nov 28: Eurex/Xetra Get-together Zurich

Eurex Repo will participate at the Eurex/Xetra Get-together in Zurich on November 28, 2019.

*By invitation only*

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	E-mail
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	cmx@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
	Xemac	+49 69211 11730	+49 69211 13971	tmr-zos@deutsche-boerse.com
Sales	Eurex Repo Frankfurt Frank Gast Carsten Hiller Ingo Deisenroth Esen Rose	+49 69211 14050 +49 69211 13182 +49 69211 14193 +49 69211 13172	+49 69 211 144 22	sales@eurexrepo.com
	Eurex Repo London Jonathan Lombardo Dale Fullilove Katja Renner	+44 207862 7559 +44 207862 7238 +44 207862 7233	+44 207862 9228	sales@eurexrepo.com
	Eurex Repo Paris Alexandra Morelle	+331 5527 6769	+331 5527 6750	sales@eurexrepo.com
	Eurex Repo Zug Daniel Hartmann André Ammann	+41 43 430 7106 +41 43 430 7112	+41 43 430 7285	sales@eurexrepo.com
	Eurex Repo Chicago Matthew Scharpf	+1 312 544 1086	+41 43 430 7285	sales@eurexrepo.com
Relationship Management	Gabriele Ristau Katja Massinger Bärbel Peters	+49 69211 15741 +49 69211 12602 +49 69211 15389	+49 69 211 14422	accountmanagement@eurexrepo.com
STOXX	STOXX Customer Support	+41 58 399 5900	+41 58 499 5900	customersupport@stoxx.com

## More news from Eurex Repo

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

[sales@eurexrepo.com](mailto:sales@eurexrepo.com) | [Disclaimer](#) | [Privacy Notice](#) | [Imprint](#)

Eurex Repo GmbH  
 Managing Directors/Geschäftsführer:  
 Frank Gast, Matthias Graulich  
 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.