



17 Jan 2020

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 December 2019		
GC Pooling: 48.2	Repo: 48.2	All Markets: 99.6

Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.5 bn	1.9 bn	0.5 bn
Longest	587 days (10 mn)	91 days (89 mn)	340 days (34 mn)

STOXX® GC POOLING INDICES

December 2019	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.487	Low -0.521	High -0.431	Low -0.502
Vol (in bn €)	High 7.5	Low 0.4	High 5.8	Low 0.5
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.47		Low -0.492	
Vol (in bn €)	High 16.8		Low 2.2	

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

Participants

Repo Market: 151	GC Pooling Market: 139	SecLend Market: 13	Select Invest: 2	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

You can find the release schedule for 2020 in the [TECHNICAL INFORMATION](#)

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

Products



Eurex - First exchange to offer EUR fixed income ETF options

On December 2019, Eurex became the first exchange to launch EUR-denominated fixed income ETF options. The two new underlying ETFs – iShares EUR High Yield Corporate Bond ETF (IHYG LN) and iShares Core EUR Corporate Bond ETF (IEAC LN) – are among the largest corporate bond ETFs in Europe. Watch the highlights of our interview series on fixed income ETF options: Ashley Curtis from BlackRock and Lee Bartholomew from Eurex talk about market evolution, future trends, challenges and growth opportunities.

Read the factsheet [HERE](#)

Articles & papers



A great year for TRFs

Our index Total Return Futures (TRF) segment had a great year in 2019 in terms of traded volume. Compared to 2018, TRF's showed a 116 percent increase in volume with 3.6 million contracts traded. With more than 53 active members (34 in 2018) and an agency market share of 21 percent, the segment has shown in 2019 that it is an excellent listed alternative for implied equity repo trading.

Find more [HERE](#)

Blog: 2019 success of Eurex Partnership Program – perfect base for 2020 growth

With its extension to the repo segment at the beginning of 2019, the Eurex Partnership Program was aiming to increase repo transactions in the interbank market for European government bonds by offering more choice and efficiency for market participants in Special Repo and General Collateral instruments and to foster adoption and growth in the dealer-to-client repo business.

Looking back, the Partnership Program turned out to be a great success. Not only has the Repo Partnership Program grown to 31 participants in 2019, but the volume figures in general were also more than satisfying.

Read [HERE](#) the complete blog by Carsten Hiller, Head of Fixed Income Sales Continental Europe at Eurex Repo

Blog: Euro clearing in Frankfurt

Read the latest blog post by Eurex Clearing Board Member Matthias Graulich about the excellent developments in 2019 and a positive outlook into 2020 regarding Euro clearing in Frankfurt.

Read [HERE](#)

Understanding the role of CCPs in systemic safety – a WFE workplan

The World Federation of Exchanges (WFE) has announced a 12-month workplan to gain a better understanding about the role and nature of CCPs.

Therefore, the WFE will engage with all stakeholders while continuing to promote the principles that first made the CCP model the trusted approach to counterparty credit issues. The WFE program will take a comprehensive, first-principles look at all relevant questions, including the rationale for CCPs in the financial system and society. It will factor in research that has been produced in this area while avoiding a selective or one-sided approach.

Find more [HERE](#)

Upcoming Conferences & Events



Jan 28-30: Deutsche Boerse GFF Summit 2020 in Luxembourg

Deutsche Börse Group's GFF Summit combines the expertise of Clearstream Banking, Eurex Clearing and Eurex Repo across the entire lifecycle of collateral management with the market experience of speakers from leading market players.

As in previous years, participation is strictly by invitation only due to capacity restrictions.

If you would like to request an invitation to the GFF Summit 2020, please feel free to send your information (name, last name, company and e-mail address) to gff-sales@deutsche-boerse.com

Find more [HERE](#)



Deutsche Börse Group GFF Working Committee

The GFF Working Committee will take place in Luxembourg on January 28, 2020.

By invitation only.



Jan 28: Deutsche Boerse Group GFF Bar in Luxembourg

The next GFF Bar will take place in Luxembourg on January 28, 2020.

As in previous years, participation is strictly by invitation only due to capacity restrictions. Registration is part of the Summit registration.

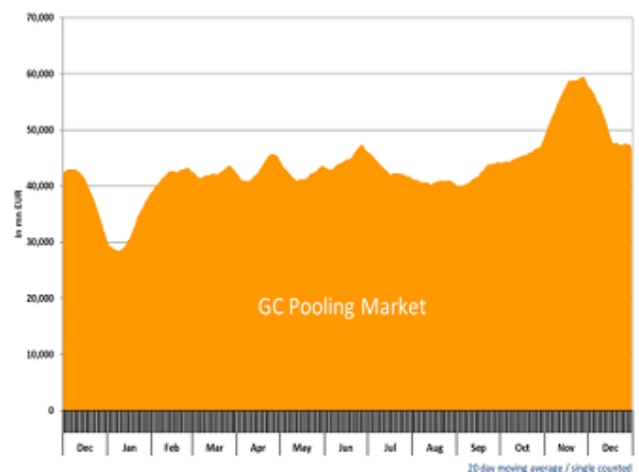
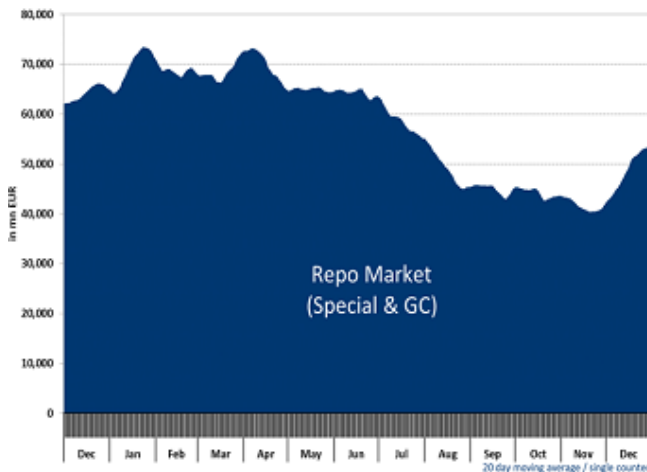
Find more events [HERE](#)



Feb 27: Derivatives Forum Frankfurt

The Derivatives Forum is a full day of discussions, thought leadership insights, industry debates and networking with peers. One of the leading events on derivatives, trading and risk management. The Derivatives Forum in Frankfurt will take place on February 27, 2020 as part of a series of forums.

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.

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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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