12 Dec 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 November 2019		
GC Pooling: 59.0	Repo: 41.1	All Markets: 100.1

Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.0 bn	2.6 bn	1.0 bn
Longest	368 days (200 mn)	366 days (55 mn)	356 days (35 mn)

STOXX® GC POOLING INDICES

November 2019	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.473	Low -0.494	High -0.426	Low -0.478
Vol (in bn €)	High 9.5	Low 3.1	High 5.5	Low 1.5
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.46		Low -0.485	
Vol (in bn €)	High 18.9		Low 8.4	

For more STOXX GC Pooling indices please see 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

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 latest TECHNICAL INFORMATION

More information about F7 can be found on our website: Trading System F7

Products



Update Product Specifications for HQLAx Transactions of Eurex Repo GmbH

Please be informed that the Product Specifications for HQLAx-Transactions of Eurex Repo GmbH have been adjusted and are effective as of November 25, 2019.

The Eurex Repo Rules and Regulations are published HERE

Articles & papers



Total Return Futures: practicalities of using this instrument to manage repo risks

Total Return Futures (TRF) contracts were introduced by Eurex Exchange in December 2016 to provide market participants with a new instrument for their use in managing repo risks on equity markets. Since their introduction, TRFs have gained significant traction and have taken over much of the flow that used to go to Total Return Swaps (TRS).

In a recent DerivSource webinar, market participants and experts from Eurex Exchange, Citi, BFAM Partners Limited and the University of Kent discussed the rapid rise of TRFs, their inclusion in trading strategies, and the various practicalities surrounding their use.

Read the complete article HERE

Commerzbank, Credit Suisse and UBS execute first live transactions on the Deutsche Börse-HQLAx securities lending platform

Deutsche Börse and HQLA^X successfully launched their jointly developed Distributed Ledger Technology (DLT) solution for frictionless collateral swaps in

the securities lending market. The live transactions were executed by Commerzbank, Credit Suisse and UBS on the Eurex Repo F7 trading system.

Read the press release HERE

Read more in the FUNCTIONAL INFORMATION

ISA Direct: Benefits for buy-side firms and clearing agents

Swiss Life Asset Managers uses Eurex Clearing's direct CCP access to clear OTC IRS with ABN AMRO Clearing acting as the Clearing Agent. In this video, experts from the participating firms explain the benefits from their point of view.

Watch the videos HERE

Buy-side opportunities in central clearing

In this video Matthias Graulich, Member of the Eurex Clearing Executive Board, discusses the risk management challenges for the buy side in the face of changing regulatory requirements and today's low interest rate environment, and how a new breed of solutions is helping firms access the cleared repo market for more efficient cash management.

Watch the video 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 out 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.

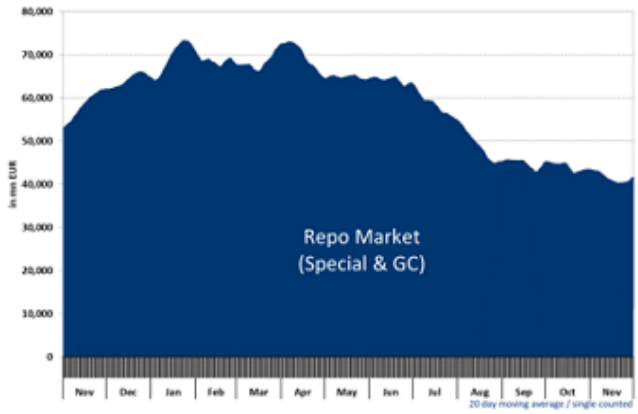
As in previous years, participation is strictly by invitation only due to capacity restrictions. Registration is part of the Summit registration.

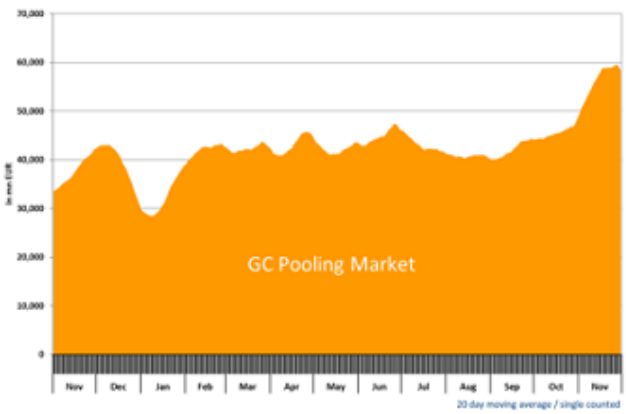
Find more events HERE

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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