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15 May 2018

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 April 2018		
GC Pooling: 42.2	Repo: 51.0	All Markets: 93.2

Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	2.3 bn	2.3 bn	748 mn
Longest	185 days (50 mn)	179 days (63 mn)	368 days (250 mn)

STOXX® GC POOLING INDICES

April 2018	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.398	Low -0.458	High -0.394	Low -0.413
Vol (in bn €)	High 5.1	Low 0.2	High 4.5	Low 2.0
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.414		Low -0.433	
Vol (in bn €)	High 9.9		Low 4.0	

For more STOXX GC Pooling indices please see www.stoxx.com and for the vendor codes please click here

Participants

Repo Market: 142	GC Pooling Market: 131	SecLend Market: 11

Please find the current LIST OF PARTICIPANTS for the Repo, GC Pooling, and SecLend Market.

Systems & Services



Eurex Repo's new trading system F7

The Eurex Repo F7 simulation environment was updated to version F7 release 2.7 as of May 9, 2018.

Release 2.7 includes GUI enhancements as well as a mandatory F7 API upgrade.

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

Products



Introduction of two Italian Government Bond GC Baskets within the Repo Market

Eurex Repo will introduce two Italian Government Bond General Collateral (GC) Baskets within the Repo Market. As of **May 22, 2018** Repo Market participants will have the possibility to trade the Italian Government Bond GC Basket and the Italian Government 10 Years Bond GC Basket.

Moreover, all of the new Italian Government Bond ISINs will also be eligible for Special Repo trading as per May 22, 2018.

Read more in the latest FUNCTIONAL INFORMATION

Upcoming Conferences & Events

May 16: Deutsche Börse Group GFF Advisory Board Meeting

The Deutsche Börse Group GFF Advisory Board Meeting will take place in London on on May 16, 2018.

By invitation only.

May 16: Deutsche Boerse Group GFF Bar in London

The next GFF Bar will take place in London on May 16, 2018.

For the list of upcoming GFF events in 2018 please see EVENTS

May 30: ICMA Annual General Meeting and Conference

Deutsche Börse Group GFF will take part at the 50th ICMA Annual General Meeting and Conference in Madrid.

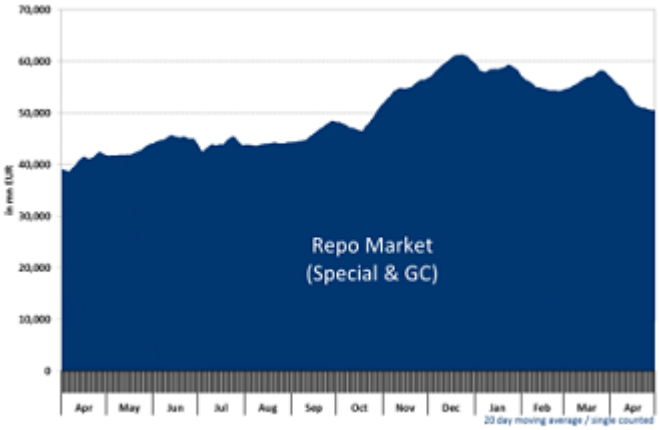
Find out more HERE

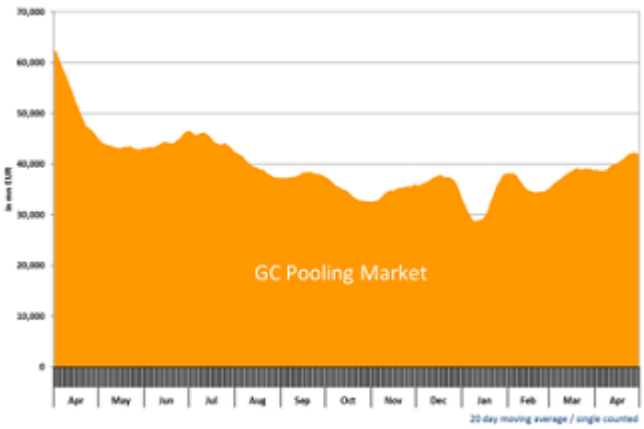
Jun 19-21: ISLA 27th Annual Securities Finance and Collateral Management Conference

Deutsche Börse Group GFF will sponsor the ISLA 27th Annual Securities Finance and Collateral Management Conference in Lisbon.

Find out more HERE

Volumes 2017/2018





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 Zurich. 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.

Deutsche Börse Academy

The Deutsche Börse Academy brings together all of Deutsche Börse Group's training activities with a carefully coordinated range of financial market seminars, certificate courses and study programmes.

On **May 17, 2018** the seminar **Repo / Securities Lending** will take place in Eschborn. The seminar aims at providing participants with an understanding of the purpose of securities lending and repos.

Find out more and read about the course content HERE

Services & Contacts

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	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
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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.