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09 Mar 2017

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 February 2017		
GC Pooling: 66.9	Repo: 34.6	All Markets: 101.5

Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.4 bn	820 mn	817 mn
Longest	730 days (50 mn)	92 days (55 mn)	367 days (151 mn)

STOXX® GC POOLING INDICES

February 2017	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.401	Low -0.45	High -0.398	Low -0.411
Vol (in bn €)	High 4.1	Low 1.8	High 6.1	Low 1.4
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.401		Low -0.425	
Vol (in bn €)	High 14.0		Low 7.2	

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

Participants

Repo Market: 147	GC Pooling Market: 134	SecLend Market: 12

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

Systems & Services



Eurex Repo's new trading system F7

Please find the planned **F7 release schedule 2017** in the following TECHNICAL INFORMATION

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

Products



Introduction of four additional GC Baskets within the Repo Market

Eurex Repo introduced **four additional General Collateral (GC) Baskets** within the Repo Market as of September 15, 2017.

- KFW GC Basket (existing) >> KFW 10 Years Bond GC Basket (new)
- French Government GC Basket (existing) >> French 10 Years Bond GC Basket (new)
- Spanish Government GC Basket (existing) >> Spanish 5 Years Bond GC Basket (new)
- EIB GC Basket (existing) >> EIB 10 Years Bond GC Basket (new)

Articles & papers



To clear or not to clear – the challenges of funding and financing for the buyside

Richard Glen and Frank Odendall talk about the challenges of funding and financing for the buyside.

Read more in the CEFPRO Risk Insights article HERE

Upcoming Conferences & Events

Mar 7-9: PASLA/RMA Conference on Asian Securities Lending

Deutsche Börse Group will participate at the 14th Annual PASLA/RMA Conference on Asian Securities Lending in Seoul, South Korea on March 7-9, 2017.

Jonathan Lombardo will take part in the panel discussion on "CCP in APAC: The Future of Securities Finance Transaction?"

Find out more HERE

Mar 8-9: CEFPRO International Fund Management Summit

Deutsche Börse Group will participate at the International Fund Management Summit in London on March 8-9, 2017.

Frank Odendall and Richard Glen will have a presentation on "To clear or not to clear – the challenges of funding and financing for the buyside"

Find out more HERE

Mar 22: Deutsche Börse Group Luncheon - Global Funding & Financing (GFF) Securities Lending CCP Roundtable

The Deutsche Börse Group Luncheon - Global Funding & Financing (GFF) Securities Lending CCP Roundtable will take place in Paris on March 22, 2017.

By invitation only.

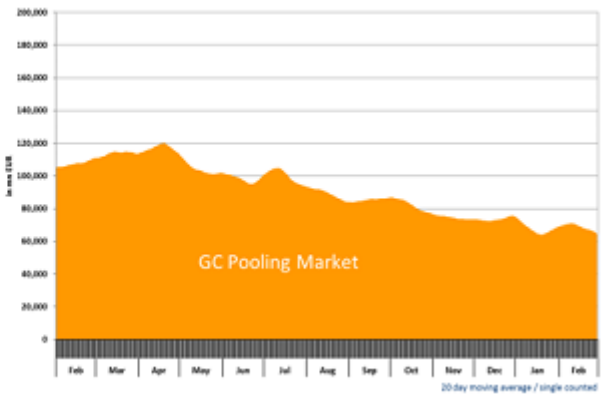
Mar 29: Global Funding & Financing (GFF) Advisory Board Meeting

The first GFF Advisory Board Meeting (former Eurex Repo Advisory Board Meeting) of Deutsche Börse Group Global Funding & Financing will take place in London on March 29.

By invitation only.

Volumes 2016/2017





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.

Services & Contacts

	Area	Phone	Fax	Email
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	cmax@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 Dale Fullilove Frank Odendall Katja Renner	+44 207862 7238 +44 207862 7273 +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 Zürich Daniel Hartmann André Ammann	+41 43 430 7106 +41 43 430 7112	+41 43 430 7285 +41 43 430 7285	sales@eurexrepo.com
Relationship Management	Gabriele Ristau Simon Gzyl Katja Massinger Nilüfer Kaya	+49 69211 15741 +49 69211 13294 +49 69211 12602 +49 69211 14086	+49 69 211 144 22	accountmanagement@eurexrepo.com
Stoxx	STOXX Customer Support	+41 58 399 5900	+41 58 499 5900	customersupport@stoxx.com

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