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17 Oct 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 September 2017		
GC Pooling: 38.2	Repo: 47.1	All Markets: 85.3

Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	836 mn	2.1 bn mn	782 mn
Longest	365 days (125 mn)	193 days (25 mn)	244 days (26 mn)

STOXX® GC POOLING INDICES

September 2017	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.418	Low -0.477	High -0.391	Low -0.424
Vol (in bn €)	High 3.5	Low 1.0	High 2.8	Low 1.0
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.409		Low -0.45	
Vol (in bn €)	High 6.7		Low 3.6	

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

Participants

Repo Market: 143	GC Pooling Market: 132	SecLend Market: 11

Sept 14: KBC Bank N.V., Belgium (GC Pooling & Repo Market)

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

Systems & Services



Eurex Repo's new trading system F7

Eurex Repo has successfully launched release 2.4 of Eurex Repo's F7 on **September 11, 2017**.

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)

Upcoming Conferences & Events

Oct 26: Deutsche Boerse Group GFF Bar in Munich

Deutsche Börse Group GFF will organize a GFF Bar in Munich on October 26, 2017.

For the complete list of upcoming GFF events in 2017 please see EVENTS

Nov 8: Global Funding & Financing (GFF) Advisory Board Meeting

The next GFF Advisory Board Meeting of Deutsche Börse Group Global Funding & Financing will take place in Frankfurt on November 8, 2017.

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.

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 **October 24, 2017** 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

More news from Eurex Repo

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