

## Eurex Repo

**The Eurex repo module helps the user to automate and control their CHF and EUR Eurex repo transactions by presenting and sorting information and generating reports. It allows the user to efficiently plan their collateral.**

The main features of the module are:

- Automated interface to Eurex front-end and SegalInterSettle (SIS)
- Time-projections of cash and collateral movements in tables and graphics
- Management of the Swiss National Bank "Lombard facility" collateral eligible for intra-day repo (for CHF)
- Presentation of transactions with the underlying cash and collateral legs
- List of all margin, cash and collateral movements
- Automatic updates of the different repo baskets compositions
- Credit and risk management based on margins, haircuts, instrument type, market, rating, currency and maturity
- Calculation of the balance sheet positions and the equity capital underpinning. This can be configured to support any accounting standard

The Eurex Repo module is one of the options available within the Electronic Repo Exchanges module:

