



10 Mar 2020

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 2020			
GC Pooling: 63.2	Repo: 43.1		All Markets: 106.3
Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	2.3 bn	1.7 bn	0.7 bn
Longest	366 days (10 mn)	184 days (67.7 mn)	182 days (54.2 mn)

STOXX® GC POOLING INDICES				
January 2020	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.490	Low -0.504	High -0.476	Low -0.487
Vol (in bn €)	High 8.3	Low 3.2	High 7.7	Low 2.0
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.483		Low -0.495	
Vol (in bn €)	High 23.9		Low 9.7	

For more STOXX GC Pooling indices please see www.stoxx.com and for the vendor codes please click [here](#)

Participants

Repo Market: 153	GC Pooling Market: 140	HQLA ² : 3	SecLend Market: 13	Select Invest: 2	Select Finance: 3
------------------	------------------------	-----------------------	--------------------	------------------	-------------------

Mar 5: La Banque Postale, France (Repo Market)

Please find the current [LIST OF PARTICIPANTS](#) for the Repo, GC Pooling, HQLA^X and SecLend Market.

Systems & Services



Eurex Repo's trading system F7

The Eurex Repo F7 simulation environment was updated to version F7 release 3.3 on February 20, 2020 (GUI enhancements). Find out more in the latest [TECHNICAL INFORMATION](#).

Please note that the Eurex Repo F7 platform will be upgraded to version 3.3 in production on April 6, 2020 (GUI update).

More information about F7 can be found on our website: [Trading System F7](#)

Products



Changes to the GC Pooling ECB and INT MXQ baskets

Please be informed that changes to the GC Pooling ECB and INT MXQ baskets of Eurex Repo GmbH have been made and are effective as of March 2, 2020.

Read the latest FUNCTIONAL INFORMATION [HERE](#)

Changes in the Repo Market – Special segment

Please be informed that changes to the Repo Market - special segment of Eurex Repo GmbH have been made and are effective as of March 2, 2020.

Read the latest FUNCTIONAL INFORMATION [HERE](#)

Articles & papers



How to Balance Capital Efficiency and Uncertainty

UMR and best execution among other drivers, are forcing buy-side firms to reassess their derivatives workflow. In this DerivSource Q&A, Phil Simons, Global Head Fixed Income Sales – Derivatives, Funding & Financing and Ricky Maloney, Head of Buy-Side Sales at Eurex, discuss what a more capital and cost-efficient structure for derivatives looks like in 2020.

Read more [HERE](#)

Traded derivatives contracts and OTC clearing at Eurex show strong growth

Eurex's February figures showed strong growth across virtually all product classes, with European equity index derivatives, OTC clearing, and Eurex Repo's GC Pooling leading the way.

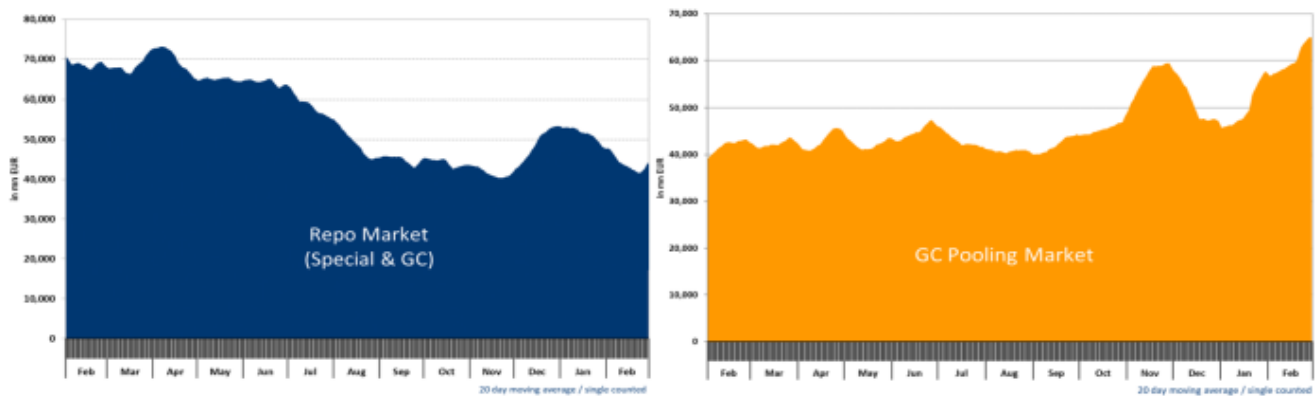
Read more [HERE](#)

Keynote: Outlook 2020 – Economical and geopolitical developments

Looking at the prospects for 2020, two key considerations are currently shaping our view of the general macroeconomic outlook: central bank policy and the potential for geopolitical uncertainty throughout the year.

Read more [HERE](#)

Volumes 2019/2020



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.

Services & Contacts

	Area	Phone	Fax	E-mail
Management	Frank Gast	+49 69211 14050		frank.gast@deutsche-boerse.com
	Matthias Graulich	+49 69211 18078		matthias.graulich@deutsche-boerse.com
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	syschelp@deutsche-boerse.com
	Xemac	+49 69211 11730	+49 69211 13971	tmr-zos@deutsche-boerse.com
Sales	Eurex Repo Frankfurt Carsten Hiller Ingo Deisenroth Esen Rose	+49 69211 13182 +49 69211 14193 +49 69211 13172	+49 69 211 144 22	sales@eurexrepo.com
	Eurex Repo London Jonathan Lombardo Nicholas Barnes Dale Fullilove Katja Renner	+44 207862 7559 +44 207862 7554 +44 207862 7238 +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 Zug Daniel Hartmann André Ammann	+41 43 430 7106 +41 43 430 7112	+41 43 430 7285	sales@eurexrepo.com
	Eurex Repo Chicago Matthew Scharpf	+1 312 544 1086	+41 43 430 7285	sales@eurexrepo.com
	Account Management / Client Services	Gabriele Ristau Katja Massinger Bärbel Peters	+49 69211 15741 +49 69211 12602 +49 69211 15389	+49 69 211 14422
STOXX	STOXX Customer Support	+41 58 399 5900	+41 58 499 5900	customersupport@stoxx.com

More news from Eurex Repo

Connect with us on Twitter [@EurexGroup](#), [LinkedIn](#) and [Youtube](#) for more updates.

sales@eurexrepo.com | [Disclaimer](#) | [Privacy Notice](#) | [Imprint](#)

Eurex Repo GmbH
 Managing Directors/Geschäftsführer:
 Frank Gast, Matthias Graulich
 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.