



15 Apr 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 March 2020		
GC Pooling: 64.6	Repo: 52.4	All Markets: 117.0

Daily average term adjusted volume in bn EUR reached in March 2020		
GC Pooling: 85.7	Repo: 118.4	All Markets: 204.2

Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	2.1 bn	2.3 bn	1.9 bn
Longest	477 days (10 mn)	120 days (61.1 mn)	186 days (297.3 mn)

STOXX® GC POOLING INDICES

March 2020	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.459	Low -0.544	High -0.403	Low -0.487
Vol (in bn €)	High 11.6	Low 3.0	High 7.1	Low 1.7
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.455		Low -0.501	
Vol (in bn €)	High 25.2		Low 9.2	

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

Participants

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 platform was upgraded to version 3.3 in production on April 6, 2020 (GUI update). Find out more in the [TECHNICAL INFORMATION](#).

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

Products



Trading of new issued securities prior to their issue dates - Repo Market Special and GC segment

Please be informed that as of today, entering a repo trade of new issued securities of selected issuers 1-3 business days prior to their issue dates is possible for the Special and GC segment on Eurex Repo.

Read the latest FUNCTIONAL INFORMATION [HERE](#)

Articles & papers



ETF Options Commentary

In these volatile times, many investors turned to ETFs to manage their exposure across various asset classes. Read our ETF Options commentary to learn how this affected option volatility.

Read more [HERE](#)

The evolving role of collateral

As central clearing takes a more prominent place in the market, Phil Simons from Eurex Clearing discusses its role in managing its member's risks and increasingly large collateral pools.

Read more [HERE](#)

Eurex expands reach of its OTC clearing services to Japan

Japan's Financial Services Agency (FSA) has accepted Eurex Clearing's Request for

Japan's Financial Services Agency (FSA) has granted Eurex Clearing a license as a "foreign financial instruments clearing organization." This enables Eurex's central counterparty to offer its clearing services not only in the European Union and the U.S. but also in Japan. The service extension into one of the largest Fixed Income markets is driven by client demand and will support the strong momentum of Eurex Clearing's EU-based liquidity pool for Euro Swaps.

Read the press release [HERE](#)

Monthly figures for March

Eurex Repo posted double-digit growth across both its GC Pooling and Repo markets – up 39% and 29%, respectively.

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.