



08 Jul 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 June 2020

GC Pooling: 60.8	Repo: 70.9	All Markets: 131.7
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Daily average term adjusted volume in bn EUR reached in June 2020

GC Pooling: 69.4	Repo: 86.8	All Markets: 156.2
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.0 bn	1.1 bn	1.6 bn
Longest	185 days (200 mn)	92 days (200 mn)	183 days (266 mn)

STOXX® GC POOLING INDICES

June 2020	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.488	Low -0.526	High -0.468	Low -0.469
Vol (in bn €)	High 5.0	Low 0.7	High 7.2	Low 1.7
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.484		Low -0.505	
Vol (in bn €)	High 15.3		Low 7.6	

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

Participants

Jun 17: Stichting Bedrijfstakpensioenfondsvoor het Schilders-, Afwerkings- en Glaszetbedrijf, Netherlands (GC Pooling)

Jun 17: Stichting Pensioenfondsv Smurfit Kappa, Netherlands (GC Pooling)

Jun 17: Stichting Pensioenfondsv Zorg en Welzijn, Netherlands (GC Pooling)

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

Products



Exclusion of issuers without a valid Legal Entity Identifier (LEI) due to the introduction of the Securities Financing Transaction Reporting (SFTR)

As of July 13, Eurex Repo and Eurex Clearing will exclude all issuers without a valid Legal Entity Identifier (LEI) due to the introduction of the Securities Financing Transaction Reporting (SFTR).

Read the latest FUNCTIONAL INFORMATION [HERE](#)

Articles & papers



Switch to the home of the Euro yield curve

There are plenty of reasons to transfer your portfolio and achieve greater capital efficiencies, reduce your costs and mitigate your risk. If you wish to find out more, get in touch with us.

Read more [HERE](#)

White Paper: Derivatives markets after the COVID-19 crisis

COVID-19 turned out to be the black swan event that became a real-life stress test for the derivatives industry. But, rather than COVID-19 slowing innovation down, it has accelerated the pace of change and innovation.

This White Paper features analyses of the discussions that were held at the inaugural Digital Derivatives Forum. The fact that it was a virtual event, rather than in person, shows how innovation has been the solution to the challenges posed by COVID-19.

Read more [HERE](#)

Finadium report: The Impact of COVID-19 on Collateral Management

Eurex Repo participated at Finadium's report which is a survey of 43 senior collateral professionals at 21 firms. The survey covers a cross-section of how

COVID-19 has impacted collateral management, including economics, technology and expectations for the future.

Read more [HERE](#)

Upcoming Conferences & Events



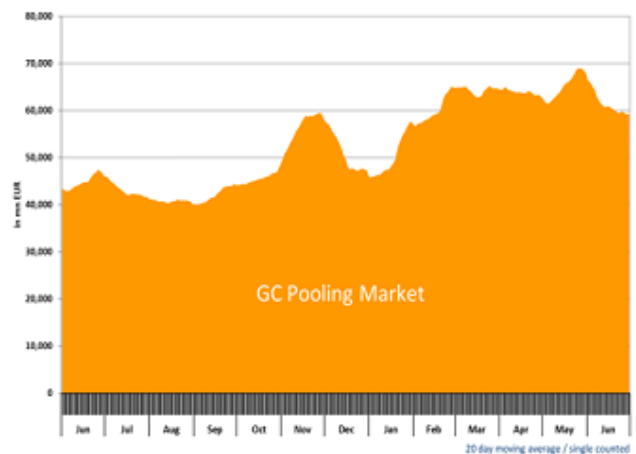
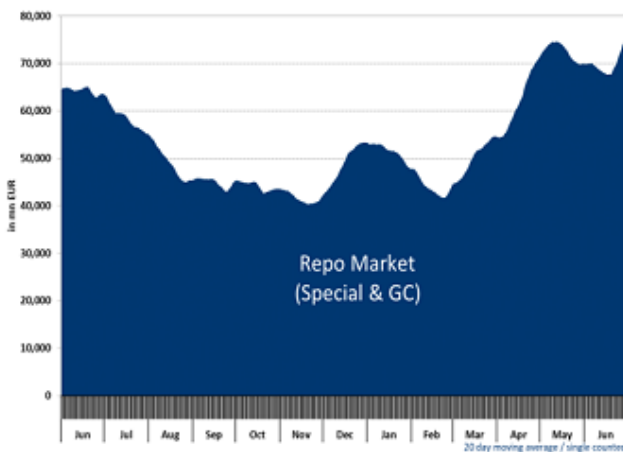
July 07 - 16: ISF & ISLA Securities Finance Webinar Series

Eurex participates at the ISF & ISLA securities finance webinar series from July 07 to July 16, 2020.

Marcel Naas joined the panel "The New Regulatory Agenda: What Might Delays Mean for Buy & Sell Side Firms?" on 7 July, 2020.

Find more [HERE](#)

Volumes 2019/2020



Term adjusted 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.

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Eurex Repo GmbH

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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.