



10 Aug 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 July 2020

GC Pooling: 49.2	Repo: 67.7	All Markets: 116.9
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Daily average term adjusted volume in bn EUR reached in July 2020

GC Pooling: 63.4	Repo: 86.9	All Markets: 150.3
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	0.75 bn	1.7 bn	0.88 bn
Longest	296 days (150 mn)	65 days (231 mn)	92 days (124 mn)

STOXX® GC POOLING INDICES

July 2020	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.494	Low -0.526	High -0.482	Low -0.501
Vol (in bn €)	High 3.7	Low 1.4	High 4.8	Low 1.7
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.495		Low -0.515	
Vol (in bn €)	High 13.0		Low 6.5	

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: 143

HQLA^X: 3

SecLend Market: 13

Select Invest: 4

Select Finance: 5

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

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

Articles & papers



Risk.net: Eurex passes volatility test with flying colours

Eurex explores how Covid-19 volatility across the industry has tested market participants' resilience, and how the central counterparty (CCP) itself has proved its credentials as a reliable and sustainable euro liquidity pool.

Read more [HERE](#)

CCP12 report: CCPs show strong resilience despite COVID-19

How did the cleared markets perform during the Covid-19 crisis and resulting turbulences? This question is answered in a detailed report issued by CCP12, the global association of CCPs. The report covers the wide range of markets with centralized risk management, including for instance oil, credit and interest rate derivatives.

Read more [HERE](#)

Upcoming Conferences & Events

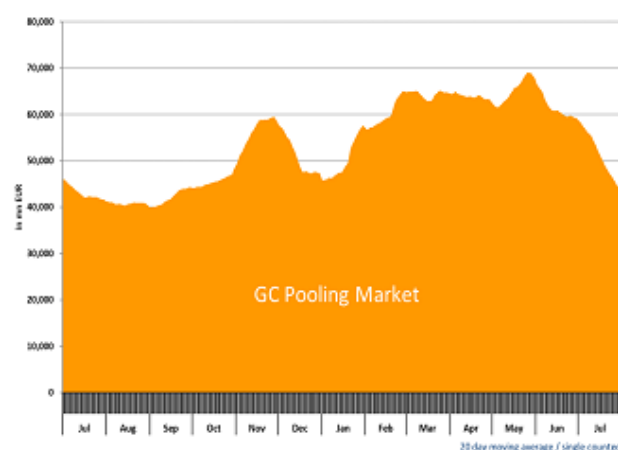
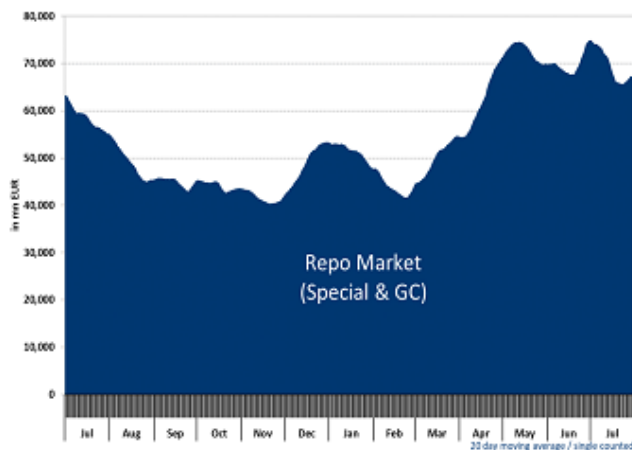


Webcast on demand: The New Regulatory Agenda What Might Delays Mean for Buy & Sell Side Firms

Marcel Naas, Managing Director of Eurex STS, has joined the panel "New Regulatory Agenda: What Might Delays Mean to Buy & Sell Side Firms" at the ISF & ISLA securities finance webcast series. Catch on demand to listen to the discussions about the pandemic's impact on upcoming regulations and the post-implementation effect it could have on the markets.

Go to the webcast on demand [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.

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 Yasemin Ucar	+49 69211 15741 +49 69211 12862	+49 69 211 14422
STOXX	STOXX Customer Support	+41 58 399 5900	+41 58 499 5900	customersupport@stox.com

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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.