



10 Sep 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 August 2020

GC Pooling: 42.1	Repo: 73.3	All Markets: 115.3
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### Daily average termadjusted volume in bn EUR reached in August 2020

GC Pooling: 34.2	Repo: 89.5	All Markets: 123.7
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1 bn	1.8 bn	2.18 bn
Longest	186 days (250 mn)	25 days (66 mn)	102 days (208 mn)

### STOXX® GC POOLING INDICES

August 2020	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.496	Low -0.517	High -0.484	Low -0.495
Vol (in bn €)	High 3.9	Low 0.6	High 4.3	Low 1.4
STOXX® GC Pooling EUR Deferred Funding Rate				
Rate (in %)	High -0.501		Low -0.51	
Vol (in bn €)	High 10.1		Low 4.6	

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

## Participants

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Repo Market: 153

GC Pooling Market: 144

HQLA<sup>X</sup>: 3

SecLend Market: 13

Select Invest: 4

Select Finance: 5

Aug 18: Credit Suisse International (GC Pooling)

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

## Systems & Services

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### Eurex Repo's trading system F7

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

## Articles & papers

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### Options on Euro-Buxl Futures - Option coverage for the entire yield curve

As of 28 September 2020, Eurex will offer options on the Euro-Buxl futures. The launch marks the final step in completing full coverage of the Euro yield curve in futures as well as options.

Buxl futures have seen a steady increase in volume and open interest over the last years. The now solid liquidity picture in the underlying value warrants the listing of options, enabling investors to apply enhanced fixed income hedging strategies. The Buxl option is approved for direct access in the U.S.

Read more [HERE](#)

## Upcoming Webcasts

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### Oct 6: Webcast UMR and Securities Finance in Europe

Eurex Repo will sponsor and participate the Finadium webcast: UMR and Securities Finance in Europe. Frank Odendall will speak on the webcast about Uncleared Margin Rules and their impact on the securities finance market, including repo and securities lending. The webcast will take place on October 6, 2020.

Register [HERE](#)



## Oct 13-14: Virtual Fixed Income Leader's Summit 2020

This year's Fixed Income Leader's Summit will be held for the first time as a virtual event on October 13 and 14.

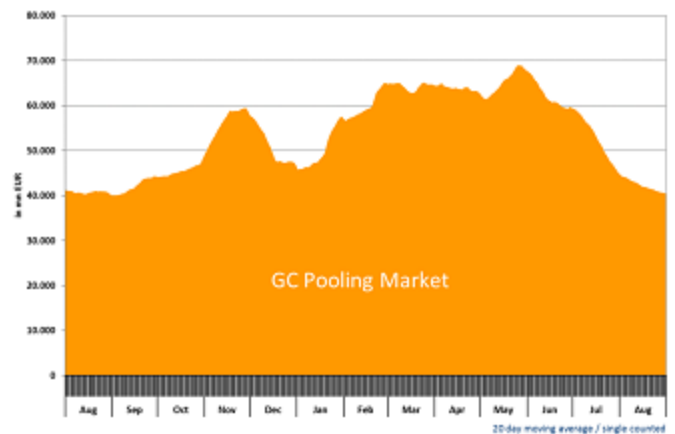
Eurex's Philip Simons and Lee Bartholomew will be speaking at the largest virtual buy-side fixed income trading and investment event.

Lee Bartholomew participates in the panel "The 2020 view of liquidity" about platforms, protocols and alternative liquidity avenues.

Philip Simons joins the discussion in the Fireside Chat to answer the question, "How can you assess your exposure to uncleared margin rules to significantly reduce your administrative and trading costs?"

Register [HERE](#)

## Volumes 2019/2020



## Term adjusted volumes 2019/2020



## 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

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

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