



07 May 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 April 2020

| | | |
|------------------|------------|--------------------|
| GC Pooling: 64.1 | Repo: 67.5 | All Markets: 131.6 |
|------------------|------------|--------------------|

Daily average term adjusted volume in bn EUR reached in April 2020

| | | |
|-------------------|-------------|--------------------|
| GC Pooling: 114.1 | Repo: 126.0 | All Markets: 240.1 |
|-------------------|-------------|--------------------|

| Trades | GC Pooling in EUR | Repo GC in EUR | Repo Special in EUR |
|---------|-------------------|---------------------|---------------------|
| Largest | 1.3 bn | 1.6 bn | 1.6 bn |
| Longest | 367 days (100 mn) | 168 days (203.8 mn) | 186 days (200 mn) |

STOXX® GC POOLING INDICES

| March 2020 | STOXX® GC Pooling EUR ON Index | | STOXX® GC Pooling EUR Extended ON Index | |
|---------------|---|------------|---|------------|
| Rate (in %) | High -0.465 | Low -0.498 | High -0.414 | Low -0.489 |
| Vol (in bn €) | High 9.8 | Low 4.5 | High 8.9 | Low 2.3 |
| | STOXX® GC Pooling EUR Deferred Funding Rate | | | |
| Rate (in %) | High -0.451 | | Low -0.488 | |
| Vol (in bn €) | High 28.7 | | Low 14.7 | |

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

Participants

Apr 24: ASR Levensverzekering N.V., Netherlands (GC Pooling, Select Invest)

Apr 24: ASR Schadeverzekering N.V., Netherlands (GC Pooling, Select Invest)

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

Products



Exclusion of Ireland as issuer residence from the GC Pooling ECB Basket

As of May 11, Eurex Repo will exclude Ireland as issuer residence from the GC Pooling ECB Basket.

Read the latest FUNCTIONAL INFORMATION [HERE](#)

Articles & papers



Repo Liquidity as a Solution to (Un)cleared Derivatives Cash Margin Requirements

The coronavirus pandemic has delayed the UMR deadlines, but the challenge has not disappeared. This time will allow better preparation for compliance and the opportunity to put a complete solution in place. Read Frank Odendall's latest article on how CCP cleared repo can help today, and in the future, to manage collateral requirements.

Read more [HERE](#)

The European repo market and the COVID-19 crisis

The report published by ICMA outlines the market performance during the COVID-19 pandemic.

Find more [HERE](#)

April figures at Eurex

Eurex Repo posted double-digit growth across both its GC Pooling and Repo markets – up 34% and 14%, respectively.

Read more [HERE](#)

Upcoming Conferences & Events



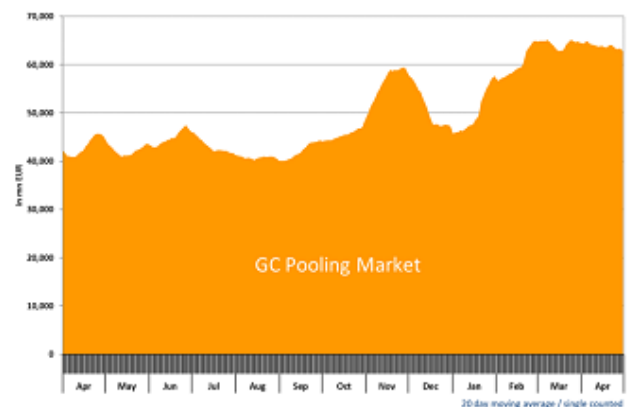
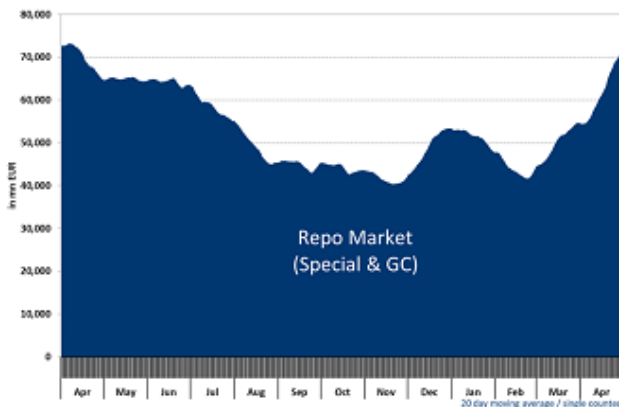
Jun 10: Digital Derivatives Forum 2020

The Digital Derivatives Forum 2020 is a full day of discussions, thought leadership insights, industry debates and networking with peers. One of the leading events on derivatives, trading and risk management, the Derivatives Forum will take place on June 10, 2020 as part of a series of forums.

Find out more [HERE](#)

Find more events [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

Europe's first €600m secured lending platform for corporates. Get a demo 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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More news from Eurex Repo

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

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