



10 Jun 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 May 2020

GC Pooling: 67.4	Repo: 71.4	All Markets: 138.9
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Daily average term adjusted volume in bn EUR reached in May 2020

GC Pooling: 102.5	Repo: 66.8	All Markets: 169.3
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.1 bn	1.6 bn	1. bn
Longest	184 days (250 mn)	92 days (512.6 mn)	92 days (38 mn)

STOXX® GC POOLING INDICES

March 2020	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.478	Low -0.494	High -0.452	Low -0.487
Vol (in bn €)	High 6.3	Low 2.9	High 8.9	Low 1.5
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.472		Low -0.488	
Vol (in bn €)	High 25.2		Low 11.1	

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

Participants

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

Articles & papers



DerivSource: Margin Management with COVID-19

For many in the derivatives and financial industry, the current market volatility is reminiscent of the credit crisis just over a decade ago. That financial crisis was the catalyst for a wave of financial regulation (e.g. EMIR and UMR). In a DerivSource Q&A, Phil Simons, Global Head Fixed Income Sales – Derivatives, Funding & Financing at Eurex, discusses how well those regulatory changes enabled firms to deal with the current crisis and what operational changes firms can implement now to address the collateral challenges arising from the current COVID-19 pandemic.

Read more [HERE](#)

Webinar replay: Risk Management in times of COVID-19

Missed our webinar? No worries, we got you covered. You can watch the webinar on demand [HERE](#).

May monthly figures at Eurex

The Eurex Repo GC Pooling market grew 81% year-on-year in May, with 102.5 billion EUR of average term-adjusted volume compared to 56.2 billion EUR in May 2019.

Read more [HERE](#)

Upcoming Conferences & Events



Jun 23: F7 Webinar

In this webinar, you will have the opportunity to learn more about our F7 trading system for our **Special Repo**, **GC Repo** and **GC Pooling** markets.

Join us on 23 June 2020 at 3:00 p.m. CET and learn how to improve your trading activities by using the following functionalities:

- Key functionalities of the Quote Book
- Fast Entry screen
- My preferences and Entry Defaults
- STFR reporting (where to find UTI & MIC)

If you are interested, please contact Sales@eurexrepo.com to receive an invite.



Jun 24: Repo Markets, Product & Risk Webinar

The Repo Markets, Product & Risk webinar will take place on June 24, 2020 at 2:00 p.m. CET.

Moderator:

Philip Simons, Global Head of Sales, Fixed Income, Funding & Financing, Eurex

Speakers:

Frank Gast, Managing Director at Eurex Repo and Head of Sales Europe Fixed Income, Funding & Financing, Eurex

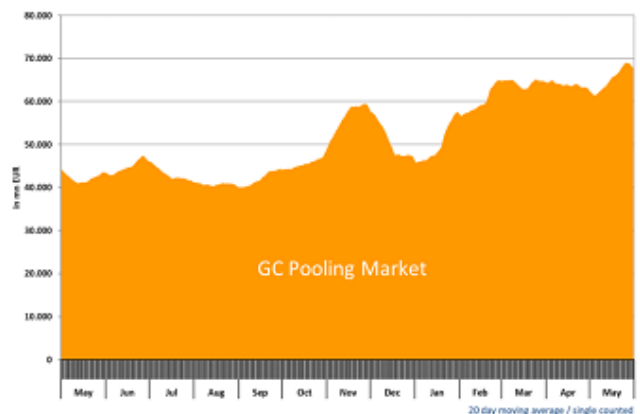
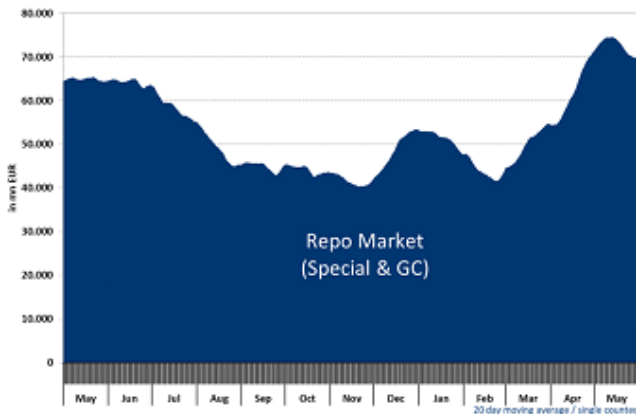
Frank Odendall, Head of Funding & Financing Product & Business Development, Eurex

Adam Olszewski, Head of Models & Analytics, CCP Risk Management, Eurex Clearing

If you are interested, please contact Sales@eurexrepo.com to receive an invite.

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

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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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.