

20 Nov 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

### Volume

Daily average outstanding volume in bn EUR reached in October 2020			
GC Pooling: 33.1	Repo: 59.5		All Markets: 92.6
Daily average term adjusted volume in bn EUR reached in October 2020			
GC Pooling: 59.8	Repo: 83.3		All Markets: 143.1
Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	0.8 bn	1.8 bn	0.9 bn
Longest	253 days (50 mn)	92 days (101 mn)	273 days (50 mn)

### STOXX® GC Pooling Indices

October 2020	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.502	Low -0.54	High -0.489	Low -0.508
Vol (in bn EUR)	High 3.0	Low 0.6	High 3.8	Low 0.8
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.501		Low -0.526	
Vol (in bn EUR)	High 7.5		Low 3.8	

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

## Participants

Repo Market: 153	GC Pooling Market: 143	HQLA*: 3	SecLend Market: 13	Select Invest: 4	Select Finance: 5
------------------	------------------------	----------	--------------------	------------------	-------------------

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

## Systems & Services

### Eurex Repo's trading system F7

The next mandatory F7 Release roll-out is scheduled for 30 November 2020.

Release 3.4 of Eurex Repo's F7 includes major enhancements to core trading affecting F7 trading GUI and F7 API users:

Core trading enhancements

- Modifying front and term leg dates on quotes

F7 GUI specific enhancements

- New Modify Bulk Quote screen
- Copy custom views
- Behavior change for Copy to New / Fast Entry
- New reminders
- Copy/paste multiple ISINs for searching
- Fast Entry and Trading Book to operate with Quote Book
- Improved segment level basket filter in Manage Custom View
- User configurable colors
- Modifying front and term leg date on quotes
- Display Eurex Clearing Margin Parameter
- New trade export for Eurex Clearing Margin Estimator (cPME Repo)
- Display notional currency (HQLAx)

For more information about the technical roll-out please see [Technical Information](#) published on 20 November 2020.

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

## Articles & papers

### Is Eurex's Lending CCP Succeeding in Expanding the Size of the Market?

Eurex's Lending CCP is the first global example of a CCP that offers buy-side membership for securities lending services. This featured article explores why firms are engaging with the Lending CCP, where having a securities finance CCP matters most, and if, in the end, the size of the market can be expected to grow as a result of the CCP's services.

[Read more](#)

### DerivSource: Post-Brexit Euro Clearing: Outlook on the Next 18 Months and Beyond

Despite the European Commission's best efforts, some 90% of euro-denominated clearing volumes still take place in the U.K. The European Commission recently conferred a time-limited third country equivalence to U.K CCPs, leaving open the option to force firms to shift clearing volumes to the continent when that equivalence expires. In a recent webcast, panelists from BNP Paribas, Deutsche Bundesbank, Deutsche Börse, Eurex and BMO Global Asset Management discussed the ongoing shift to euro-centric clearing and the regulatory and operational challenges and opportunities it presents.

**Read more**

### **OTC IRD Gold Packs 2021 & Extension of CCP Switch Incentive Program**

Eurex Clearing expands incentives to switch OTC swap portfolios into the EU.

**Read more**

## Events

### **FOW DW London - Virtual Conference**

This year's Derivatives World will take place virtually on 9 December. The Debate Conference will focus on the topics *Swaps at time of transition*, *Back office & operational issues* and *ESG*.

For more information click [here](#).

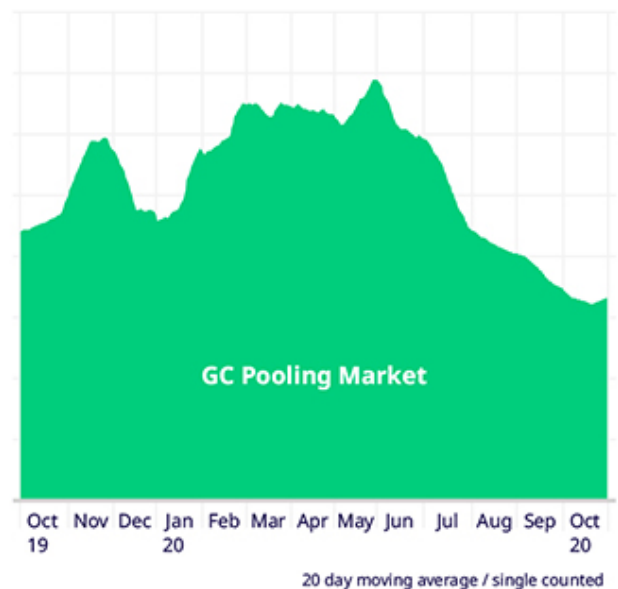
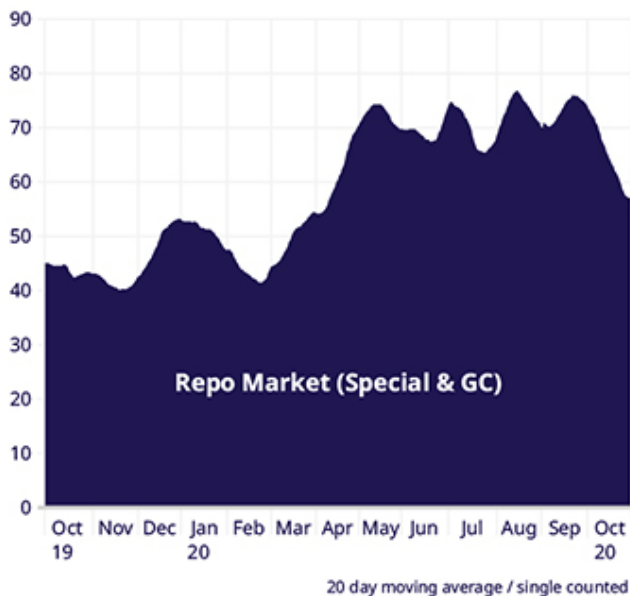
**Register now**

### **Webcast: CCP Switch - successful transfer is simple**

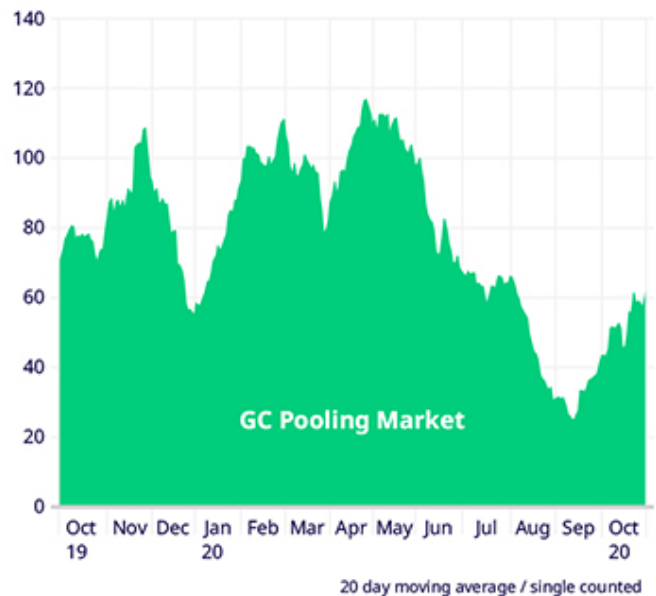
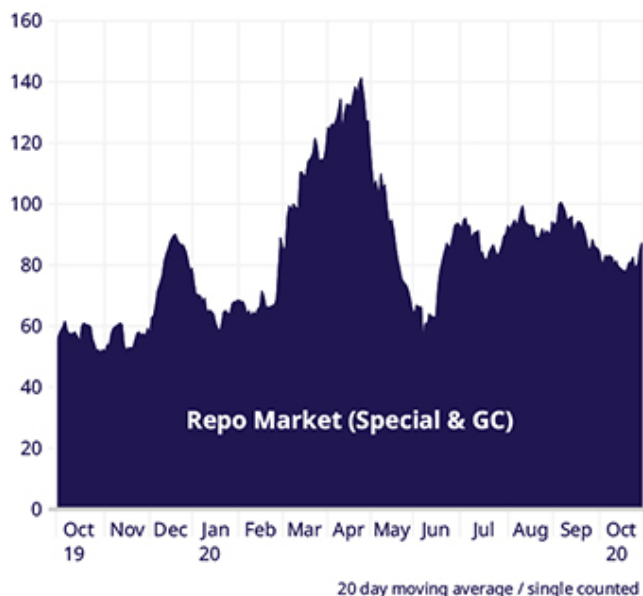
Transferring your OTC Interest Rate Derivatives portfolios to a CCP based in the EU27 opens up key strategic opportunities for your organization. The prerequisite for this is a smooth transfer process. This webcast consists of two sessions: First, industry experts will share their hands-on experience in preparing and executing a CCP Switch. The second session will focus on tackling valuation issues via the D2C platform Trad-X, including a demo of its possibilities.

## Volumes 2019/2020

#### Outstanding volumes 2019/2020 (in bn EUR)



#### Term adjusted volumes 2019/2020 (in bn EUR)



## 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

### Services & Contacts

	Area	Phone	E-mail
Management	Frank Gast	+49 69211 14050	frank.gast@eurex.com
	Matthias Graulich	+49 69211 18078	matthias.graulich@eurex.com
Functional Helpdesk	Eurex Repo	+41 43430 7220	Repo.Trading@eurex.com
	Eurex Clearing CCP Hotline	+49 69211 11940	ccp@eurex.com
	Eurex Clearing Risk Operation	+49 69211 12452	risk@eurex.com
	Xemac	+49 69211 11410	xemac@clearstream.com
	CmaX	+352 2433 8113	cmx@clearstream.com
Technical Helpdesk	Deutsche Börse Customer Technical Support (F7)	+49 69 211 10877	cts@deutsche-boerse.com
	Xemac System	+49 69211 11910	sysclhelp@deutsche-boerse.com
	Xemac	+49 69211 11730	tmr-zos@deutsche-boerse.com
Sales	Eurex Repo Frankfurt Carsten Hiller Ingo Deisenroth Esen Rose	+49 69211 13182 +49 69211 14193 +49 69211 13172	Repo.Sales@eurex.com
	Eurex Repo London Jonathan Lombardo Nicholas Barnes Dale Fullilove Katja Renner	+44 207862 7559 +44 207862 7554 +44 207862 7238 +44 207862 7233	Repo.Sales@eurex.com
	Eurex Repo Paris Alexandra Morelle	+331 5527 6769	Repo.Sales@eurex.com
	Eurex Repo Zug Daniel Hartmann André Ammann	+41 43 430 7106 +41 43 430 7112	Repo.Sales@eurex.com
	Eurex Repo Chicago Matthew Scharpf	+1 312 544 1086	Repo.Sales@eurex.com
	Gabriele Ristau Yasemin Ucar	+49 69211 15741 +49 69211 12862	Repo.Accountmgmt@eurex.com
	Katja Massinger Bärbel Peters Stefanie Cosgrove	+49 69211 12602 +49 69211 15389 +49 69211 12483	onboarding-team@deutsche-boerse.com
	STOXX Customer Support	+41 58 399 5900	customersupport@stoxx.com

## More news from Eurex Repo

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

[sales@eurexrepo.com](mailto:sales@eurexrepo.com) | [Disclaimer](#) | [Privacy notice](#) | [Imprint](#)

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.

