



10 Feb 2021

Monthly News from Eurex Repo

Highlight GFF Summit 2021

1,353 participants, 43 top-class speakers from Europe, Asia and the US, and even an exhibition area – all digital. This year's Global Funding & Financing (GFF) Summit was truly something special.

Following the theme "An open eco- system for all", the event once again combined the experience of leading market players from all over the industry with the expertise of Eurex Repo, Eurex Clearing and Clearstream, all part of Deutsche Börse Group. "Open eco-systems are redefining markets as we used to know them. The global pandemic has further increased the urgent need for efficient solutions to address collateral distribution and financing around the world," said Frank Gast, Managing Director of Eurex Repo.

Both days offered a broad spectrum of panels and presentations, not only covering the funding and financing industry but also sustainable investing as well as diversity and inclusion.

All in all, the event was again very successful. Tilman Fechter, Head of Banking, Funding & Financing at Clearstream and Chairman of the GFF Summit, said: "In these challenging times of lockdown and social distancing, we wanted to stay connected with our customers, business partners and friends from around the world – and I think we have achieved this. Our conference was not a virtual plan B, but a real Plan A – a commitment to the community."

Volume

Daily average outstanding volume in bn EUR reached in January 2021

GC Pooling: 33.1	Repo: 50.0	All Markets: 83.3
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Daily average term adjusted volume in bn EUR reached in January 2021

GC Pooling: 62.7	Repo: 60.4	All Markets: 123.0
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.1 bn	1.7 bn	1.0 bn
Longest	546 days (250 mn)	60 days (54 mn)	236 days (32 mn)

STOXX® GC Pooling Indices

January 2021	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.514	Low - 0.579	High -0.485	Low -0.518
Vol (in bn EUR)	High 4.0	Low 1.4	High 4.3	Low 1.1
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.509		Low -0.545	
Vol (in bn EUR)	High 9.9		Low 5.7	

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

Participants

Repo Market: 154	GC Pooling Market: 140	HQLA[*]: 3	SecLend Market: 13	Select Invest: 4	Select Finance: 3
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Please find the current [LIST OF PARTICIPANTS](#) for the Repo, GC Pooling, HQLA^X and SecLend Market.

Products

Functional Information: Inclusion of new Australian and UK issuers in the GC Pooling INT MXQ Basket

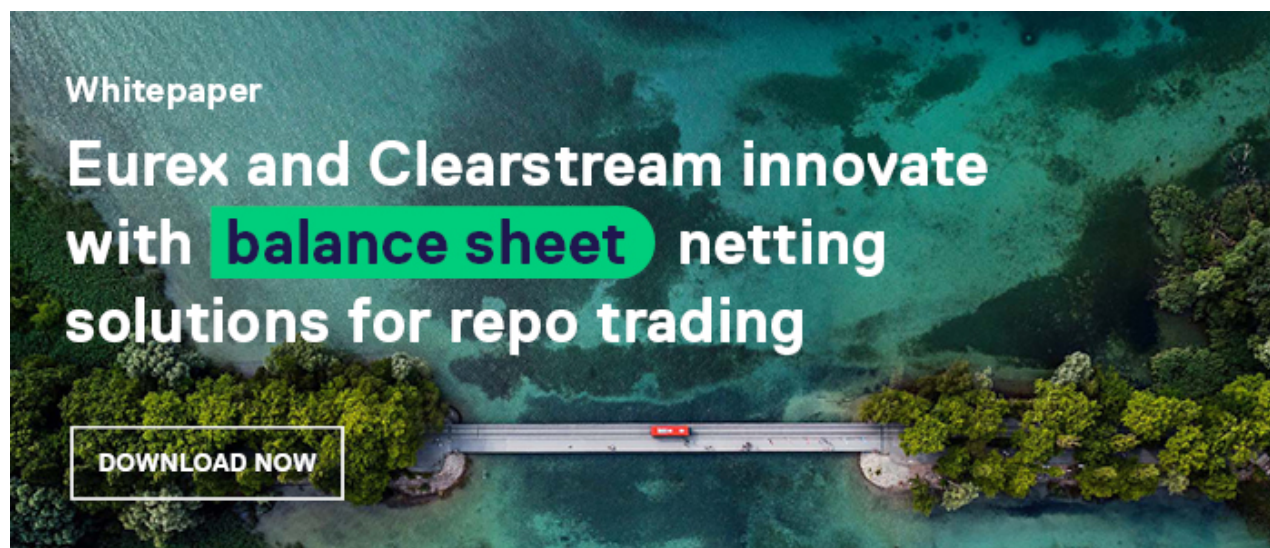
As of February 8, Eurex Repo has introduced 9 new covered bond issuers, 3 based in Australia and 6 based in the UK, to the GC Pooling INT MXQ Basket.

Read the latest FUNCTIONAL INFORMATION [HERE](#).

News

Whitepaper: Innovations in Balance Sheet Nettings Solutions for Repo Trading

Enhancements to Eurex and Clearstream's trading, clearing and settlement infrastructure have delivered an innovative solution that places repo trading clients in the best possible position to achieve balance sheet netting and benefit from the highly liquid and flexible GC Pooling TriParty repo market. This whitepaper also includes an illustrative case study to highlight the substantial benefits. Download now your free copy!



Whitepaper: ESG in Fixed Income

As ESG-based investing is increasing its footprint in the fixed income market, the requirement for liquid derivatives products increases.

Find out more about the demand among the top asset managers for fixed income ESG derivatives, summed up in our Whitepaper in cooperation with Acuiti.

[Read more](#)

SARON® - Embracing the new risk-free rates (virtual roundtable)

The decommissioning date for the Swiss LIBOR rate approaches. Eurex sat together with experts to discuss, if the market is ready for the transition and has accepted the SARON® rate. Read their view how SARON® find its way into financial instruments.

[Read more](#)

Upcoming webcasts

Feb 23: Direct CCP clearing for OTC IRS & Repo at Swiss Life & PGGM

Join our webcast where you can learn from the experiences of Swiss Life and PGGM with ISA Direct.

Moderated by Eurex's Frank Odendall, the webcast will focus on the insights on why these firms chose Eurex's solutions, how the implementation process went and the intermediate results of their choice.

More information [HERE](#)

Register now

Feb 25: ESG derivatives: from equity to fixed income, what next for this market?

Interest in derivatives based on Environmental, Social and Governance (ESG) benchmarks has soared in recent years and the market is evolving rapidly. ESG derivatives are now being rolled out across more indices and increasingly sophisticated methodologies are being added to the product mix. The market is also expanding into fixed income investments where demand is rising rapidly.

On February 25, leading equity and fixed income asset experts will discuss the fast-evolving ESG derivatives market, looking at how these products are helping investment strategies and outlining expectations for market development.

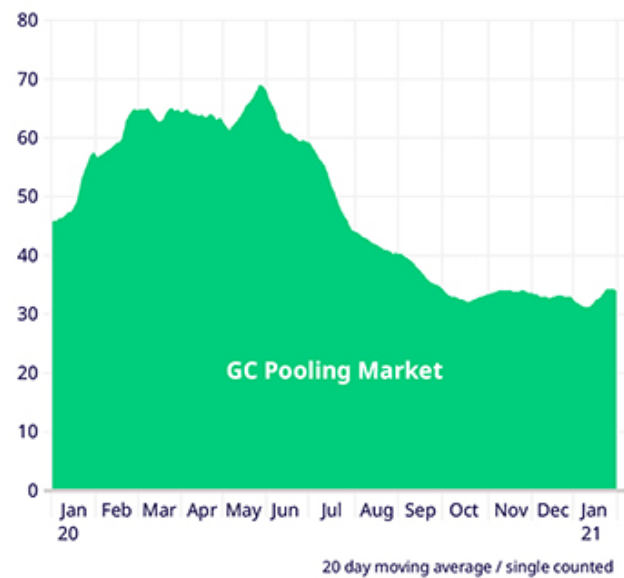
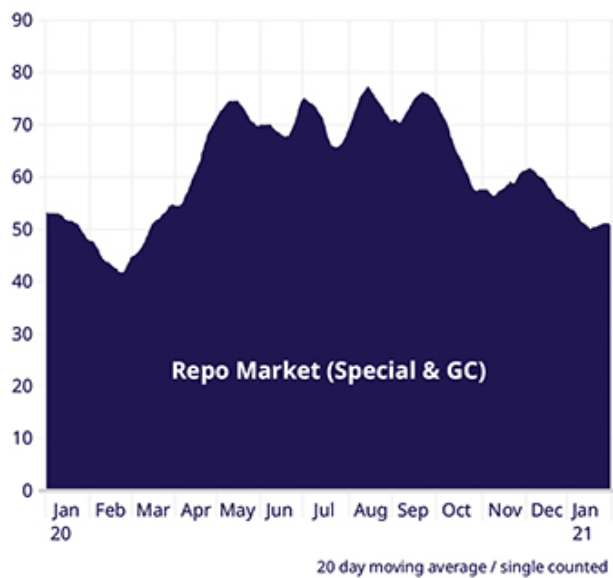
Register now

Mar 23-24: Derivatives Forum Frankfurt 2021

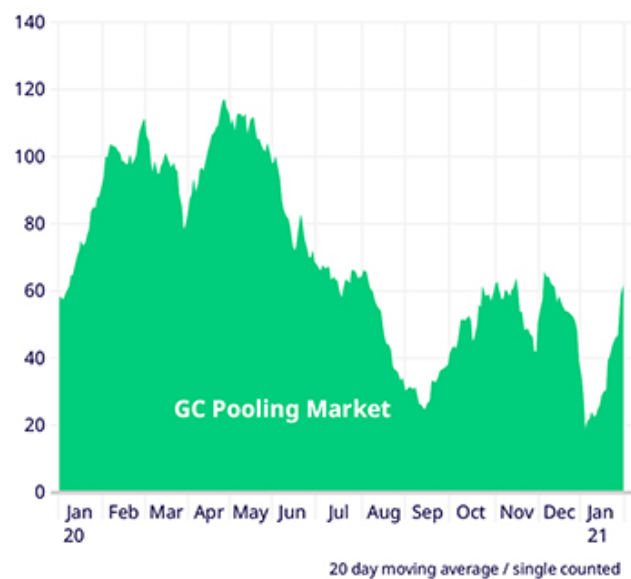
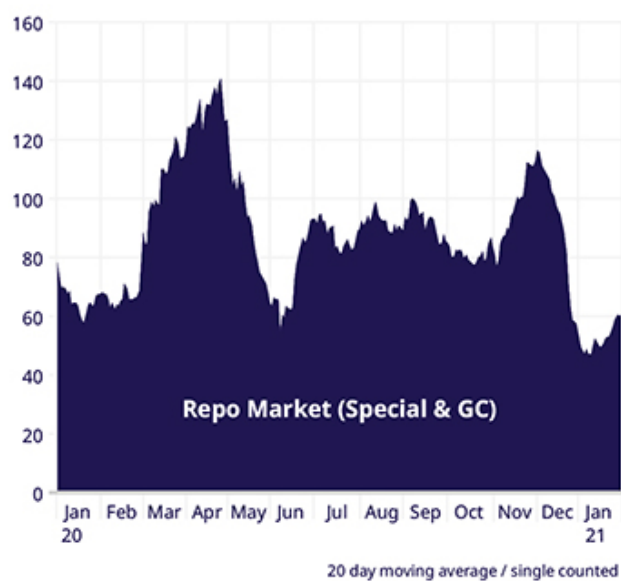
The Derivatives Forum Frankfurt 2021 will be held as virtual edition with thought leadership insights, industry debates, keynote speeches and virtual networking opportunities. The Derivatives Forum is the leading European event focused on trading and clearing for derivatives and securities financing across asset classes. Originally planned as a physical event early March, the Derivatives Forum is set to be on March 23 & 24.

Register now

Volumes 2020/2021



Term adjusted volumes 2020/2021 (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 and can be provided on request. The trainings include basic knowledge about repo trading and the practical use of the system. For more information please contact repo.trading@eurex.com.

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 Dale Fullilove Katja Renner	+44 207862 7559 +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 André Ammann	+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

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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.

