

11 Oct 2021

Monthly News from Eurex Repo

Market Briefing

September was quite a strong month compared to August in terms of average trading volumes (+10%) and term business (+11%). The increase of term business in the Repo segment was driven by 43% higher term volumes in GC Repo.

Another positive note to mention is the recovery of GC Pooling. We saw daily volumes increasing by 14% and term activities by 10%.

The positive trend in EU bonds repo trading also continues, with daily peaks in trading volumes of up to EUR 400mn. The share of EU bonds in traded volumes of Supranationals & Agencies at Eurex Repo increased to 20%.

Frank Gast - Managing Director, Eurex Repo

Volume

Daily average outstanding volume in bn EUR reached in September 2021			
GC Pooling: 34.7	Repo: 62.0		All Markets: 96.7

Daily average term adjusted volume in bn EUR reached in September 2021		
GC Pooling: 40.1	Repo: 94.2	All Markets: 134.3

Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.2 bn	1.6 bn	0.9 bn
Longest	316 days (50 mn)	181 days (100 mn)	107 days (217 mn)

STOXX® GC Pooling Indices

September 2021	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.519	Low -0.79	High -0.5	Low -0.64
Vol (in bn EUR)	High 2.3	Low 0.2	High 3.8	Low 1.1
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.53		Low -0.669	
Vol (in bn EUR)	High 8.4		Low 4.4	

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

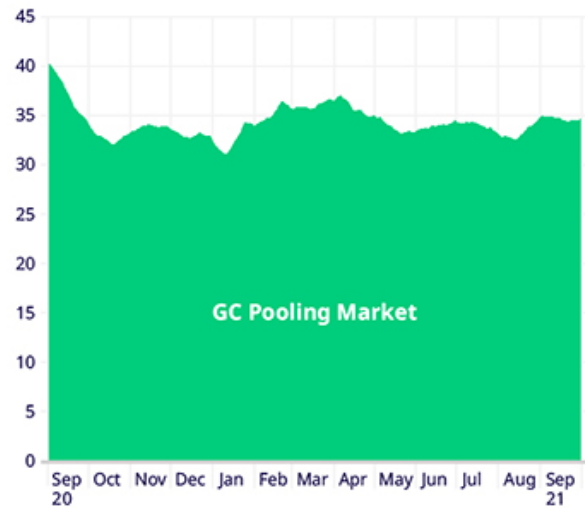
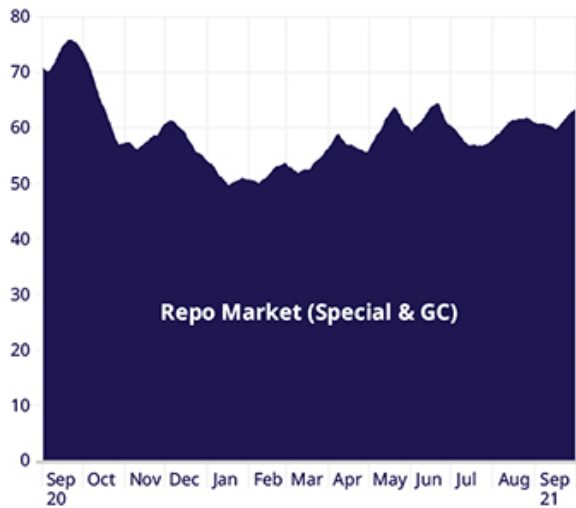
Participants

Repo Market: 150	GC Pooling Market: 137	HQLAx: 3	Select Invest: 4	Select Finance: 5
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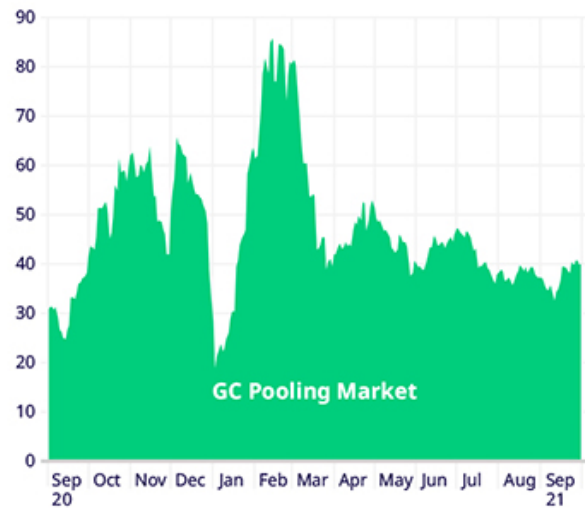
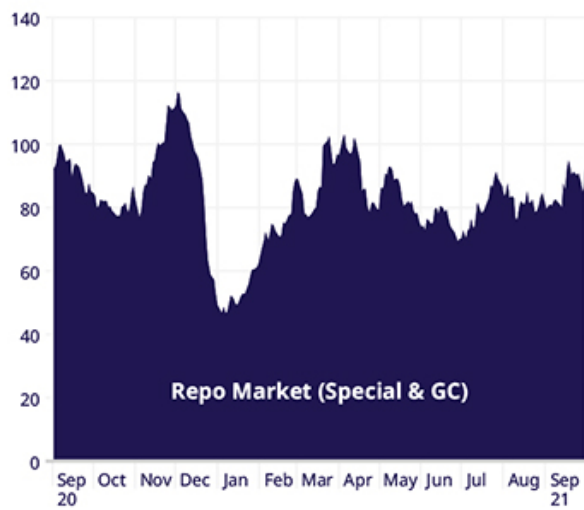
Please find here the current [Participant List Repo and GC Pooling](#) with a summary by markets

Volumes 2020/2021

Outstanding volumes 2020/2021 (in bn EUR)



Term adjusted volumes 2020/2021 (in bn EUR)



Training

GC Pooling and Repo Market

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.

Systems & Services

(1) Eurex Repo F7 simulation update v3.6 (with technical API upgrade)

The Eurex Repo F7 simulation environment will be updated to version F7 release 3.6 on October 7th 2021.

Eurex Repo will conduct internal tests on October 8th, 2021 and the **Simulation** period will commence **starting Monday, October 11th, 2021 with v003.640.000.**

Release 3.6 includes the following enhancements:

- **New F7 FIX Gateway**
- **F7 GUI specific enhancements**
- **F7 API Important Technical Upgrade of AMQ**

[Functional Information: Eurex Repo F7 simulation update v3.6 \(with technical API upgrade\).](#)

[Technical Information: Eurex Repo F7 simulation update v3.6 \(with technical API upgrade\).](#)

(2) Functional Information: Introduction of Repo Cloud Prisma Margin Estimator (Repo Cloud PME)

This **Functional Information** outlines the introduction of the cloud Prisma Margin Estimator for **Fixed Income Repo**, individual and portfolios of single ISIN repos, **by Eurex Clearing** on 7, October 2021:

The service builds on the Cloud PME for ETD and OTC IRS, is free of charge and specifically tailored for end users who wish to estimate margin requirements for individual or whole portfolios of single ISIN repos. Repo Cloud PME is easy to use and is accessible via any web browser. Alternatively, a standard API connectivity is available.

In addition, Eurex Repo F7 users will be able to export their repo portfolio for simplified upload to the Repo Cloud PME from 29 Nov 2021.

[Functional Information: Introduction of Repo Cloud Prisma Margin Estimator \(Repo Cloud PME\).](#)

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More news from Eurex Repo

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