15 Apr 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 March 2020**

| GC Pooling: 64.6 | Repo: 52.4 | All Markets: 117.0 |

**Daily average term adjusted volume in bn EUR reached in March 2020**

| GC Pooling: 85.7 | Repo: 118.4 | All Markets: 204.2 |

<table>
<thead>
<tr>
<th>Trades</th>
<th>GC Pooling in EUR</th>
<th>Repo GC in EUR</th>
<th>Repo Special in EUR</th>
</tr>
</thead>
<tbody>
<tr>
<td>Largest</td>
<td>2.1 bn</td>
<td>2.3 bn</td>
<td>1.9 bn</td>
</tr>
<tr>
<td>Longest</td>
<td>477 days (10 mn)</td>
<td>120 days (61.1 mn)</td>
<td>186 days (297.3 mn)</td>
</tr>
</tbody>
</table>

**STOXX® GC POOLING INDICES**

<table>
<thead>
<tr>
<th>March 2020</th>
<th>STOXX® GC Pooling EUR ON Index</th>
<th>STOXX® GC Pooling EUR Extended ON Index</th>
</tr>
</thead>
<tbody>
<tr>
<td>Rate (in %)</td>
<td>High -0.459</td>
<td>Low -0.544</td>
</tr>
<tr>
<td></td>
<td>High 11.6</td>
<td>Low 3.0</td>
</tr>
<tr>
<td>Vol (in bn €)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Rate (in %)</td>
<td>STOXX® GC Pooling EUR Deferred Funding Rate</td>
<td></td>
</tr>
<tr>
<td>Vol (in bn €)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Rate (in %)</td>
<td>High -0.455</td>
<td>Low -0.501</td>
</tr>
<tr>
<td>Vol (in bn €)</td>
<td></td>
<td>Low 9.2</td>
</tr>
</tbody>
</table>

For more STOXX GC Pooling indices please see [www.stoxx.com](http://www.stoxx.com) and for the vendor codes please click [here](http://www.stoxx.com)
Mar 5: La Banque Postale, France (Repo Market)

Please find the current LIST OF PARTICIPANTS for the Repo, GC Pooling, HQLA and SecLend Market.

Systems & Services

**Eurex Repo's trading system F7**

The Eurex Repo F7 platform was upgraded to version 3.3 in production on April 6, 2020 (GUI update). Find out more in the TECHNICAL INFORMATION.

More information about F7 can be found on our website: Trading System F7

Products

**Trading of new issued securities prior to their issue dates - Repo Market Special and GC segment**

Please be informed that as of today, entering a repo trade of new issued securities of selected issuers 1-3 business days prior to their issue dates is possible for the Special and GC segment on Eurex Repo.

Read the latest FUNCTIONAL INFORMATION HERE

Articles & papers

**ETF Options Commentary**

In these volatile times, many investors turned to ETFs to manage their exposure across various asset classes. Read our ETF Options commentary to learn how this affected option volatility.

Read more HERE

**The evolving role of collateral**

As central clearing takes a more prominent place in the market, Phil Simons from Eurex Clearing discusses its role in managing its member’s risks and increasingly large collateral pools.

Read more HERE

**Eurex expands reach of its OTC clearing services to Japan**

Japan’s Financial Services Agency (FSA) has granted Eurex Clearing a license as a central counterparty to provide its OTC clearing services to Japanese institutional clients.

Read more HERE
Japan’s Financial Services Agency (FSA) has granted Eurex Clearing a license as a “foreign financial instruments clearing organization.” This enables Eurex’s central counterparty to offer its clearing services not only in the European Union and the U.S. but also in Japan. The service extension into one of the largest Fixed Income markets is driven by client demand and will support the strong momentum of Eurex Clearing’s EU-based liquidity pool for Euro Swaps.

Read the press release [HERE](#).

**Monthly figures for March**

Eurex Repo posted double-digit growth across both its GC Pooling and Repo markets – up 39% and 29%, respectively.

Read more [HERE](#).

**Volumes 2019/2020**

![Repo Market (Special & GC)](image1)

![GC Pooling Market](image2)

**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**
More news from Eurex Repo

Connect with us on Twitter @EurexGroup, LinkedIn and Youtube for more updates.

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.