



06 Feb 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 January 2020

GC Pooling: 54.4	Repo: 49.6	All Markets: 104.0
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Trades	GC Pooling in EUR	Repo GC in EUR	Repo Special in EUR
Largest	1.8 bn	1.6 bn	1.1 bn
Longest	471 days (150 mn)	366 days (21.6 mn)	365 days (39.9 mn)

STOXX® GC POOLING INDICES

January 2020	STOXX® GC Pooling EUR ON Index		STOXX® GC Pooling EUR Extended ON Index	
Rate (in %)	High -0.488	Low -0.498	High -0.478	Low -0.478
Vol (in bn €)	High 10.1	Low 3.4	High 9.8	Low 3.2
	STOXX® GC Pooling EUR Deferred Funding Rate			
Rate (in %)	High -0.482		Low -0.489	
Vol (in bn €)	High 25.3		Low 9.9	

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

Participants

Repo Market: 151	GC Pooling Market: 139	HQLAx: 3	SecLend Market: 13	Select Invest: 2	Select Finance: 3
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Please find the current [LIST OF PARTICIPANTS](#) for the Repo, GC Pooling, HQLA^X and SecLend Market.

Systems & Services



Eurex Repo's trading system F7

You can find the release schedule for 2020 in the [TECHNICAL INFORMATION](#)

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

Products



J.P. Morgan successfully joins Eurex GC Pooling as pilot client for balance sheet netting

J.P. Morgan – one of the Eurex Partnership Program design partners and member of the new Repo Board Advisory Committee – has successfully completed onboarding for Eurex GC Pooling as a pilot client for balance sheet netting, a joint offering from Eurex Repo and Clearstream. This was a major step in rolling out additional balance sheet netting opportunities between the GC Pooling and Repo (GC & Special) market for Eurex Repo clients.

Read [HERE](#)

Eurex expands Total Return Futures offering to include Collateral Index TRFs

Eurex Group announced the launch of a new product, Collateral Index TRFs, designed to assist in the diversification of swap counterparties for buy-side investors which use synthetic portfolio replication. This is a comprehensive solution for those clients that require a total return product on the collateral basket underlying an ETF.

Find more [HERE](#)

Articles & papers



GFF Summit wrap-up: Luxembourg once again the place to be for the securities financing industry

It was just the perfect start into the new decade for leading market players, regulators and industry bodies: from 28 to 30 January, more than 700 delegates from all over the world gathered in Luxembourg to join the annual Global Funding and Financing (GFF) Summit.

Find more [HERE](#)

The evolving role of collateral

This year's Derivatives Forum in Frankfurt dedicates an entire stream on Capital & Collateral Efficiencies. We are pleased to have Clement Cordier, Head of Derivatives Clearing Services at HSBC France to share some of his thoughts on the evolving role of collateral management and how HSBC is leveraging those opportunities.

Read more [HERE](#)

Blog post: New repo opportunities on the buy side

By Frank Odendall, Head of Repo and Securities Lending Product & Business Development at Eurex

Read [HERE](#)

Blog post: It's all about liquidity and how to unlock it

By Jonathan Lombardo, Head of Fixed Income Sales Continental Europe at Eurex Repo

Read [HERE](#)

Upcoming Conferences & Events



Feb 18: SFTR workshop - repo reporting in practice

Ahead of the 2020 implementation, ICMA is organising a one day workshop in Frankfurt that provide the practical aspects of reporting repo transactions which will be required under the EU Securities Financing Transactions Regulation (SFTR). The SFTR workshop in Frankfurt will take place on February 18, 2020.

Find more [HERE](#)



Feb 27: Derivatives Forum Frankfurt

The Derivatives Forum is a full day of discussions, thought leadership insights, industry debates and networking with peers. One of the leading events on derivatives, trading and risk management. The Derivatives Forum in Frankfurt will take place on February 27, 2020 as part of a series of forums.

Find out more [HERE](#)

Find more events [HERE](#)



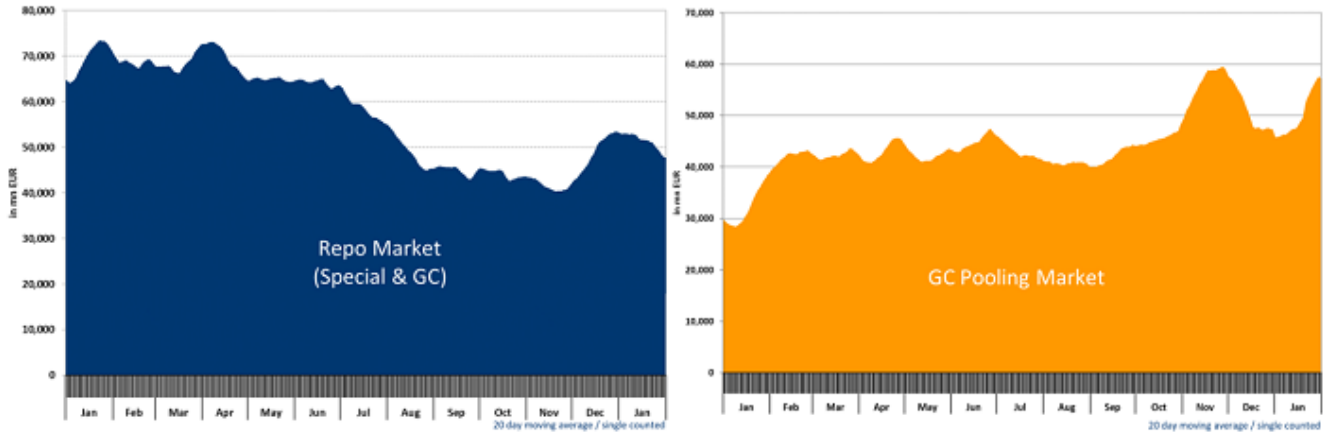
Mar 31: Finadium Amsterdam - Building Out Capital Markets for ESG

Eurex Repo will sponsor and attend the Finadium "Building Out Capital Markets for ESG" event in Amsterdam. Join for an in-depth look at how Environmental, Social

and Governance (ESG) investing is driving changes in capital markets, with a focus on securities finance, derivatives and securities servicing. The event in Amsterdam will take place on March 31, 2020.

Find more [HERE](#)

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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More news from Eurex Repo

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

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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.