



monthly news

Euro Repo Market

e u r e x
repo

daily outstanding volume in bn € reached in December 2009	
Overall	GC Pooling
108.9	92.1

January 6, 2010

NEWS

December: **Banque Privée Edmond de Rothschild**
Admitted as new participant

December: **Fortis Bank (Nederland) N.V.**
Admitted as new participant

EVENTS & CONFERENCES

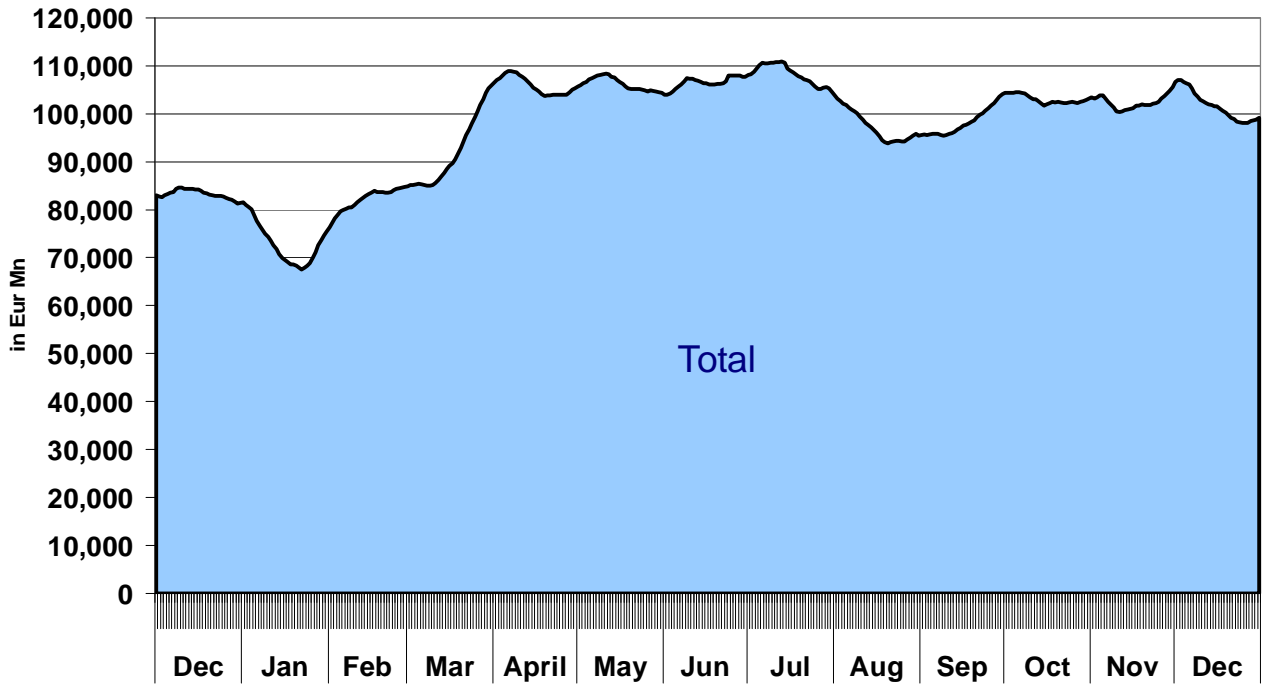
December 10: **Special Xmas Repo Bar took place in Zurich**

January 19: **Pre-Summit Repo Bar Luxembourg**
Magnum Club, 14 Avenue de la Faiencerie, 1510 Luxembourg

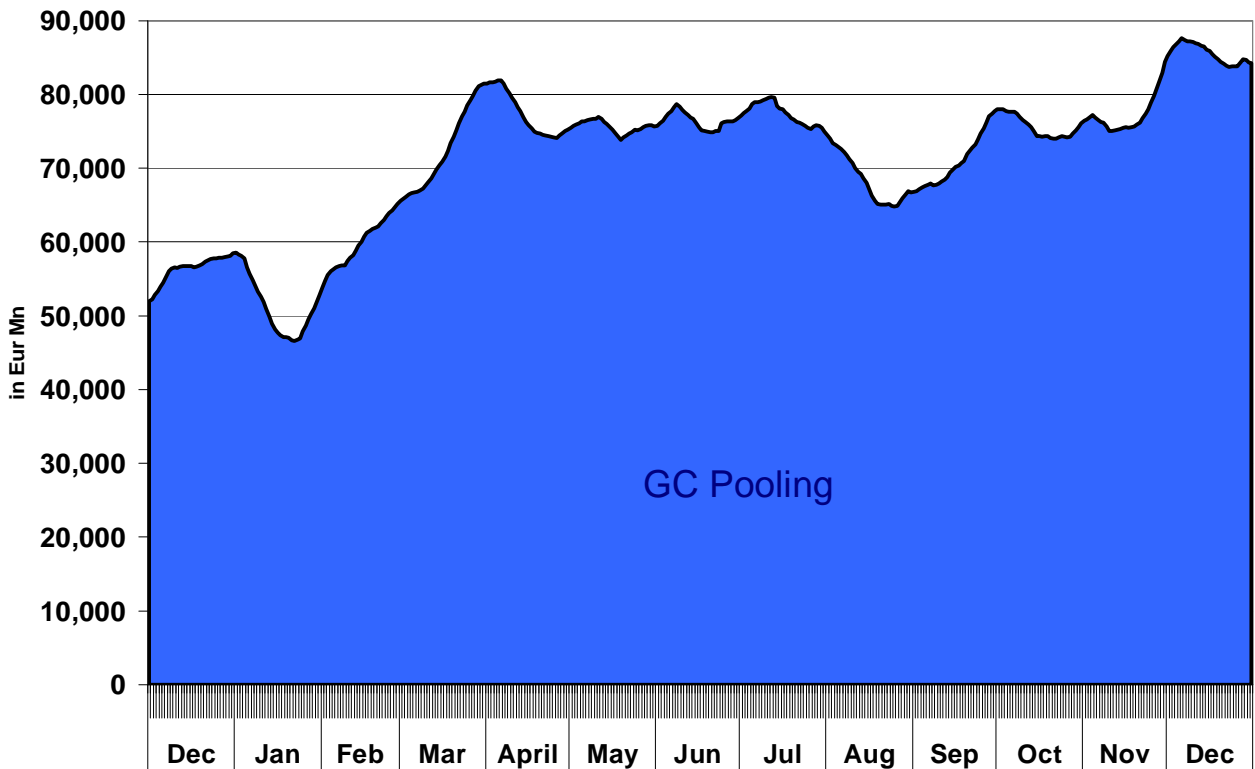
January 20 : **Clearstream GSF Summit Luxembourg**
Eurex Repo Participation on Deutsche Boerse Group Panel

VOLUMES 2008/2009

Outstanding Volume



*20 day moving average/single counted



*20 day moving average/single counted

Traded Volume Euro Market

Trades	GC Pooling* in €	GC in €	Special in €
Largest	3.0bn	3.8bn	726mn
Longest	365 days (100mn)	50 days (19mn)	287 days (100mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	182bn (Nov: 227bn)	115bn (Nov: 114bn)

Member	Traded Vol in mn € December 2009	Traded Vol in mn € Year 2009	Term Adjusted Vol in mn € December 2009	Term Adjusted Vol in mn € Year 2009
UO	102,209	1,390,870	415,176	4,859,105
TH	90,948	1,285,749	385,537	6,109,461
TM	103,859	1,057,312	756,467	6,245,780
TF	86,543	1,012,930	644,466	6,881,612
UR	57,644	918,527	214,494	4,277,805
SC	61,687	857,379	256,678	4,907,264
UX	64,201	672,415	294,623	2,435,701
SD	36,679	445,182	611,514	4,904,037
TP	19,910	407,596	50,615	943,133
SF	47,209	384,673	338,669	3,465,833
TG	20,551	320,240	194,635	1,396,379
SB	20,333	284,731	171,835	1,904,600
TQ	15,855	260,998	108,255	1,204,678
UY	44,030	258,248	99,646	3,249,745
TU	12,448	250,400	99,626	1,552,946
SA	7,207	223,409	66,068	630,538
TV	21,905	221,361	422,345	4,559,950
US	9,051	220,996	22,815	735,135
TB	1,724	208,728	8,459	777,010
UQ	9,981	171,876	61,765	1,468,184
SG	25,484	166,005	644,617	5,891,453
TX	15,325	149,681	70,973	616,901
TN	14,315	123,743	22,615	232,751
TZ	16,400	119,291	83,000	349,427
SH	8,100	85,931	103,350	237,859
TJ	7,471	78,169	48,071	436,151
U Z	4,697	77,094	13,464	251,996
TA	2,186	76,995	19,903	336,174
UN	1,153	76,147	1,579	156,095
UK	8,586	59,538	58,719	349,013
TD	14,971	51,148	65,320	192,469
TO	3,625	49,258	57,858	1,025,733
TY	6,359	38,019	29,832	213,009
TS	622	26,156	4,358	79,848
UW	3,190	22,507	10,956	138,978
UP	2,762	11,582	23,120	88,198
SE	318	11,576	9,863	27,281
TI	1,199	11,284	27,223	171,239
UU	1,238	7,940	7,115	57,289
TR	309	4,362	1,934	74,363
UL	1,037	3,563	5,025	28,109
SI	1,030	3,086	9,641	18,028

Member	Traded Vol in mn € December 2009	Traded Vol in mn € Year 2009	Term Adjusted Vol in mn € December 2009	Term Adjusted Vol in mn € Year 2009
UM		1,747		3,481
TC	69	726	405	4,494
TL		103		751
UT	4	69	25	90
TT		33		1,806
SM	25	25	2,740	2,740
SL		24		51
TW		1		1

*GC Pooling included

Traded Volume GC Pooling

Member	Traded Vol GP in mn € December 2009	Traded Vol GP in mn € Year 2009	Term Adj. Vol GP in mn € December 2009	Term Adj. Vol GP in mn € Year 2009
UO	75,644	1,028,811	313,659	2,853,725
TM	99,214	922,931	719,679	5,657,346
UR	57,644	918,527	214,494	4,277,805
TH	57,437	912,935	291,737	4,424,185
TF	79,859	906,556	475,744	4,897,872
SC	50,336	810,448	199,887	4,444,951
UX	61,324	637,004	229,523	1,687,646
SD	35,870	417,407	597,190	4,682,847
SF	35,560	300,496	187,200	1,502,195
UY	43,736	230,792	98,556	3,022,999
TV	21,905	221,154	422,345	4,529,700
SA	6,135	208,192	58,675	498,490
US	8,625	207,690	18,225	506,324
SB	17,190	201,549	141,050	907,137
TQ	11,295	180,247	79,120	522,353
SG	25,174	161,138	640,074	5,849,000
TX	15,300	148,985	70,800	611,644
TU	9,800	148,444	87,100	1,065,219
TG	16,893	137,782	176,956	728,017
TN	14,315	123,743	22,615	232,751
TB	1,475	123,669	4,825	193,225
TZ	16,400	119,291	83,000	349,427
UQ	8,477	85,995	57,913	1,097,956
TJ	7,471	78,169	48,071	436,151
SH	8,100	77,762	103,350	222,912
TP	15,060	39,562	42,730	80,172
UW	3,190	22,507	10,956	138,978
SE	0	11,258	0	17,418
TO	3,610	8,750	57,410	77,700
TY	0	5,361	0	13,901
UN		1,600		2,900
SM	25	25	2,740	2,740

*EXTended basket included

LIST OF PARTICIPANTS (# 61)

Participant	Country	City	GC Pooling
Aareal Bank AG	D / IRL	Wiesbaden / Dublin	x
B. Metzler seel. Sohn & Co. KGaA	D	Frankfurt	
Bank for International Settlements	CH	Basel	
Bank Julius Bär	CH	Zurich	
Banque Privée Edmond de Rothschild	LU	Luxembourg	x
Bantleon Bank AG	CH	Zug	
Barclays Capital Plc. Ltd.	GB	London	x
Bayerische Hypo- und Vereinsbank AG	D	Munich	x
Bayerische Landesbank AG	D	Munich	x
BHF Bank AG	D	Frankfurt	x
BNP Paribas S.A.	GB	London	x
BRD Finanzagentur	D	Frankfurt	x
Calyon	F	Paris	
Citigroup Global Markets Ltd.	GB	London	
Commerzbank AG	D	Frankfurt	x
CorealCredit Bank AG	D	Frankfurt	x
Credit Suisse	CH	Zurich	
Credit Suisse Securities (Europe) Ltd.	GB	London	x
Danske Bank A/S	DK	Copenhagen	
Deka Bank Deutsche Girozentrale	D	Frankfurt	x
Deutsche Bank AG	D	Frankfurt	x
Deutsche Postbank AG	D	Bonn	x
DZ Bank AG	D	Frankfurt	x
Fortis Bank S.A.	BE	Brussels	x
Fortis Bank (Nederland) N.V.	NL	Rotterdam	
Goldman Sachs International	GB	London	
Hauck & Aufhäuser Privatbankiers KGaA	D	Frankfurt	
HSBC France S.A.	F	Paris	
HSBC Trinkaus & Burkhardt	D	Duesseldorf	x
HSH Nordbank AG	D	Kiel	x
IKB Deutsche Industriebank AG	D	Duesseldorf	x
ING Bank N.V.	NL	Amsterdam	
J.P. Morgan AG	D	Frankfurt	x
J.P. Morgan Securities Ltd.	GB	London	
KfW Bankengruppe	D	Frankfurt	x
Landesbank Baden-Württemberg	D	Stuttgart	x
Landesbank Berlin AG	D	Berlin	x
Landesbank Hessen-Thüringen	D	Frankfurt	x
Landwirtschaftliche Rentenbank	D	Frankfurt	x
Maple Bank GmbH	D	Frankfurt	x
Merrill Lynch International	GB	London	
MF Global UK Ltd.	GB	London	
Morgan Stanley & Co International PLC	GB	London	
Morgan Stanley Bank AG	D	Frankfurt	x
NATIXIS	D	Frankfurt	
Newedge Group	GB	London	
Nomura International plc.	GB	London	
Norddeutsche Landesbank	D	Hannover	x
Nordea Bank Danmark A/S	DK	Copenhagen	
NRW.Bank	D	Duesseldorf	x

Participant	Country	City	GC Pooling
Pictet & Cie.	CH	Geneva	
Royal Bank of Scotland PLC	GB	London	
Raiffeisen Zentralbank Österreich AG	A	Vienna	x
Sal. Oppenheim	D	Frankfurt	x
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	
Stadtsparkasse Duesseldorf	D	Duesseldorf	x
UBS Ltd.	GB	London	
Valartis Bank	CH	Zurich	x
WestLB AG	D	Duesseldorf	x
WGZ-Bank AG	D	Duesseldorf	

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