



# monthly news

Euro Repo Market

e u r e x  
repo

daily outstanding volume records in bn € reached in January 2008	
Overall	Euro GC Pooling
87.9	61.5

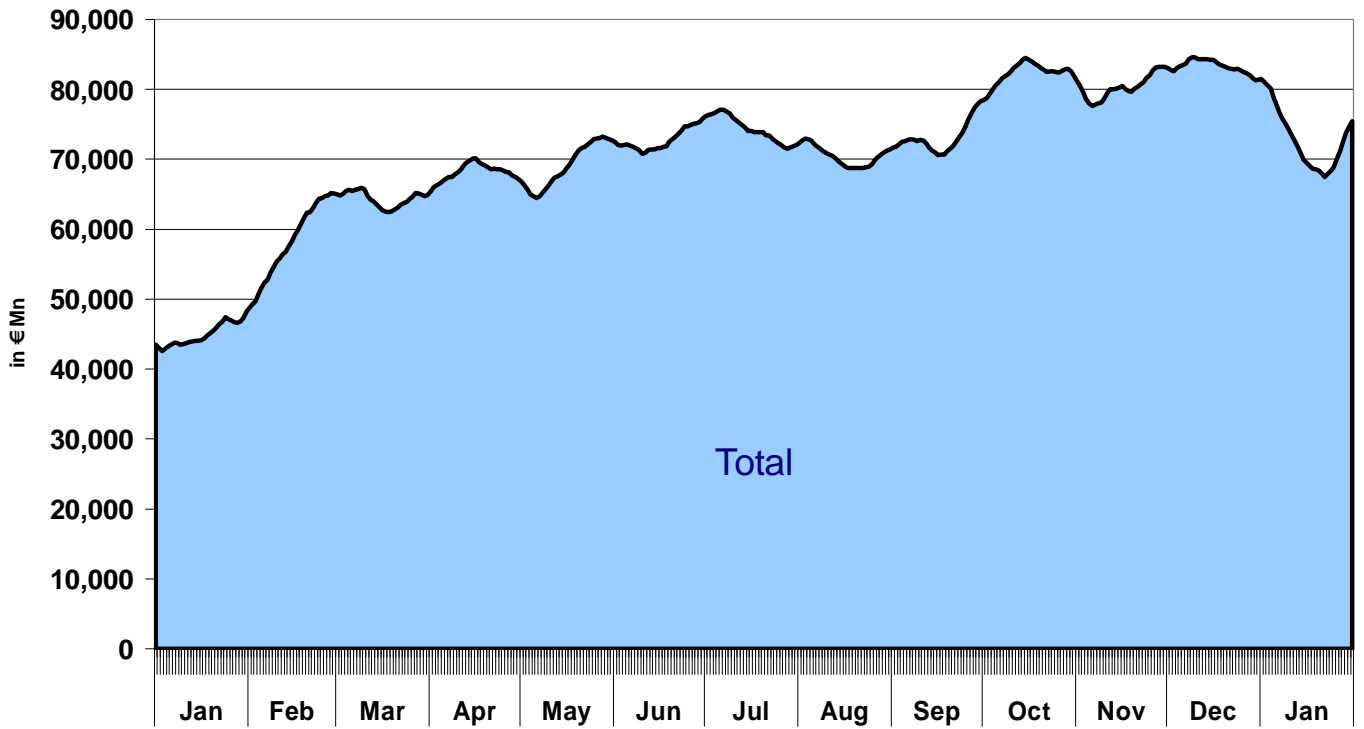
February 4, 2009

## EVENTS & CONFERENCES

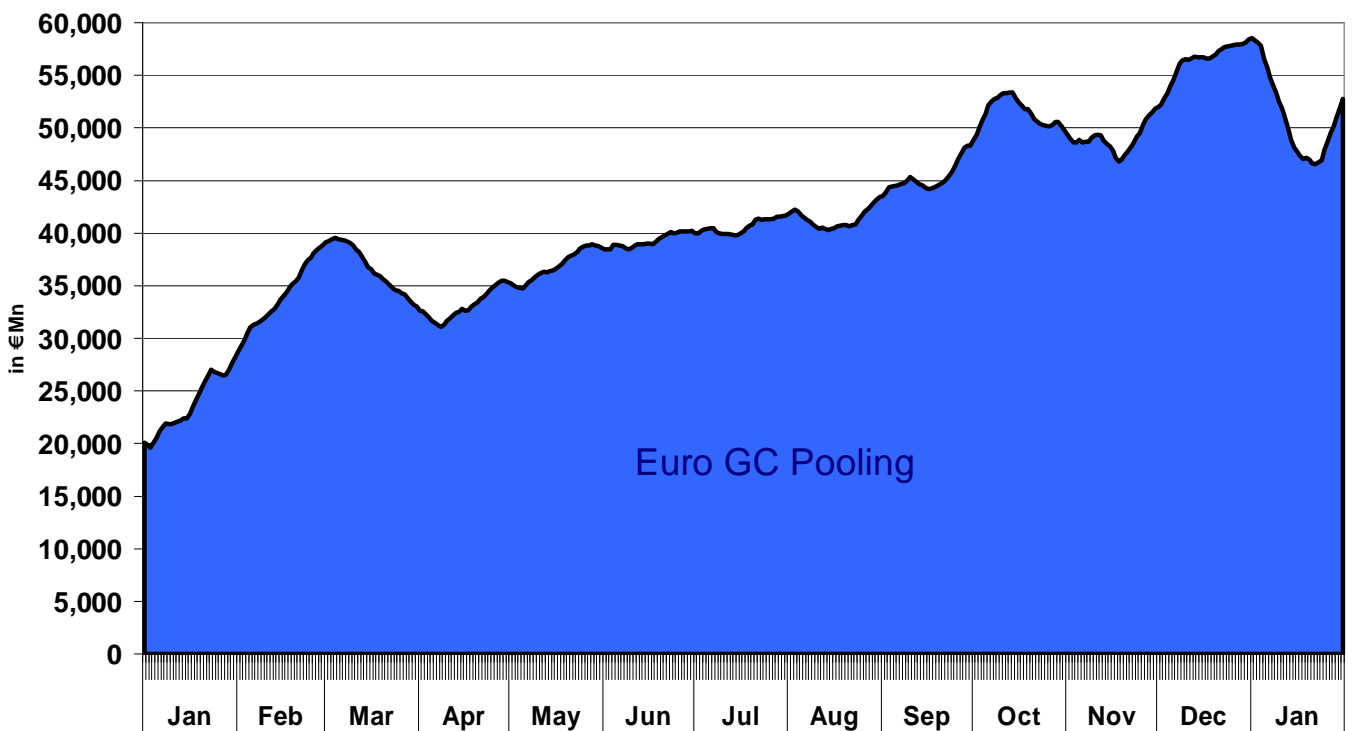
- Jan 20: **Pre-Summit Repo Bar took place in Luxembourg**
- Jan 20: **GC Pooling Front Office Working Committee took place in Luxembourg**
- Jan 21/22: **13<sup>th</sup> Global Securities Financing Summit took place in Luxembourg**  
Eurex Repo held a presentation about Euro GC Pooling
- Feb 25: **Next Advisory Board Meeting will take place in Frankfurt**

# VOLUMES 2008/2009

## Outstanding Volume



\*20 day moving average/single counted



\*20 day moving average/single counted

## Traded Volume Euro Market

<b>Trades</b>	<b>GC* in €</b>	<b>Special in €</b>
<b>Largest</b>	<b>3bn</b>	<b>415m</b>
<b>Longest</b>	<b>365 days (100m)</b>	<b>365 days (30.9m)</b>

	<b>OverNight GC* in €</b>	<b>TomNext GC* in €</b>
<b>Traded Vol</b>	<b>135 bn (Dec: 136bn)</b>	<b>250 bn (Dec: 259bn)</b>

<b>Member</b>	<b>Traded Vol in m €Jan 2009</b>	<b>Traded Vol in m €Year 2009</b>	<b>Term Adjusted Vol in m €Jan 2009</b>	<b>Term Adjusted Vol in m €Year 2009</b>
YK	192,487	192,487	449,928	449,928
ZJ	125,261	125,261	485,033	485,033
ZW	118,461	118,461	647,366	647,366
ZI	86,973	86,973	419,408	419,408
YD	70,317	70,317	569,636	569,636
ZY	67,527	67,527	394,199	394,199
YO	45,896	45,896	205,219	205,219
ZT	45,102	45,102	162,001	162,001
ZP	39,002	39,002	253,822	253,822
ZE	38,409	38,409	121,893	121,893
ZQ	35,222	35,222	562,629	562,629
YG	29,003	29,003	360,014	360,014
ZD	22,363	22,363	128,425	128,425
ZM	21,723	21,723	182,491	182,491
YC	21,661	21,661	112,888	112,888
ZN	19,070	19,070	457,270	457,270
ZX	15,941	15,941	279,094	279,094
ZR	15,113	15,113	38,596	38,596
ZH	12,810	12,810	85,910	85,910
YB	12,317	12,317	418,545	418,545
YE	10,218	10,218	73,720	73,720
YL	8,513	8,513	123,348	123,348
ZS	7,842	7,842	12,154	12,154
YQ	6,382	6,382	145,925	145,925
YP	5,282	5,282	34,701	34,701
ZV	5,133	5,133	61,716	61,716
YI	3,744	3,744	4,639	4,639
ZF	3,267	3,267	78,026	78,026
YM	1,994	1,994	9,024	9,024
YN	1,600	1,600	2,900	2,900
YJ	1,196	1,196	4,752	4,752
YS	1,050	1,050	1,750	1,750
YA	868	868	56,593	56,593
ZZ	819	819	5,294	5,294
ZU	725	725	3,175	3,175
YH	337	337	2,337	2,337
ZO	218	218	1,304	1,304
ZB	211	211	1,395	1,395
ZC	129	129	351	351
YF	40	40	279	279
ZL	25	25	93	93

\*Euro GC Pooling included

## Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m € Jan 2009	Traded Vol EGP in m € Year 2009	Term Adj. Vol EGP in m € Jan 2009	Term Adj. Vol EGP in m € Year 2009
YK	192,487	192,487	449,928	449,928
ZJ	120,076	120,076	414,114	414,114
ZW	117,870	117,870	643,570	643,570
YD	65,518	65,518	539,968	539,968
ZI	57,760	57,760	150,166	150,166
ZY	48,747	48,747	90,413	90,413
ZE	37,418	37,418	110,098	110,098
YO	33,834	33,834	73,440	73,440
ZQ	33,197	33,197	547,772	547,772
YG	28,054	28,054	330,342	330,342
ZD	21,013	21,013	76,203	76,203
ZN	19,070	19,070	457,270	457,270
YC	17,751	17,751	75,695	75,695
ZX	15,675	15,675	277,075	277,075
ZM	14,650	14,650	140,350	140,350
ZR	14,293	14,293	22,493	22,493
ZH	12,810	12,810	85,910	85,910
YL	8,073	8,073	122,423	122,423
ZS	7,803	7,803	12,021	12,021
ZV	3,146	3,146	55,566	55,566
YE	2,750	2,750	6,750	6,750
YN	1,600	1,600	2,900	2,900
YS	1,050	1,050	1,750	1,750
ZU	725	725	3,175	3,175
ZT	500	500	500	500

\*EXTENDED basket included

## LIST OF PARTICIPANTS (# 47)

Participant	Country	City	Euro 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	
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	
BRD Finanzagentur	D	Frankfurt	x
Calyon	F	Paris	
Citigroup Global Markets Ltd.	GB	London	
Commerzbank AG	D	Frankfurt	x
Credit Suisse	CH	Zurich	
Credit Suisse Securities (Europe) Ltd.	GB	London	x
Deka Bank Deutsche Girozentrale	D	Frankfurt	x
Deutsche Bank AG	D	Frankfurt	x
Deutsche Postbank AG	D	Bonn	x
Dresdner Bank AG	D	Frankfurt	x
DZ Bank AG	D	Frankfurt	x
Fortis Bank S.A.	BE	Brussels	x
Goldman Sachs International	GB	London	
Hauck & Aufhäuser Privatbankiers KGaA	D	Frankfurt	
HSBC France S.A.	F	Paris	
HSBC Trinkaus & Burkhardt	D	Düsseldorf	x
HSH Nordbank AG	D	Kiel	x
IKB Deutsche Industriebank AG	D	Düsseldorf	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	
Morgan Stanley	GB	London	
Morgan Stanley Bank AG	D	Frankfurt	x
NATIXIS	D	Frankfurt	
Norddeutsche Landesbank	D	Hanover	x
NRW.Bank	D	Duesseldorf	
Pictet & Cie.	CH	Geneva	
Sal. Oppenheim	D	Frankfurt	x
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	
UBS Ltd.	GB	London	
WestLB AG	D	Duesseldorf	x
WGZ-Bank AG	D	Duesseldorf	

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Published by  
Eurex Repo GmbH  
Neue Börsenstraße 1  
60487 Frankfurt/Main  
Germany

Eurex Zürich AG  
Selnaustrasse 30  
8021 Zurich  
Switzerland

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ARBN Number  
Eurex Frankfurt AG ARBN 100 999 764

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