



monthly news

Euro Repo Market

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repo

daily outstanding volume records in bn € reached in February 2009	
Overall	Euro GC Pooling
90.2	67.7

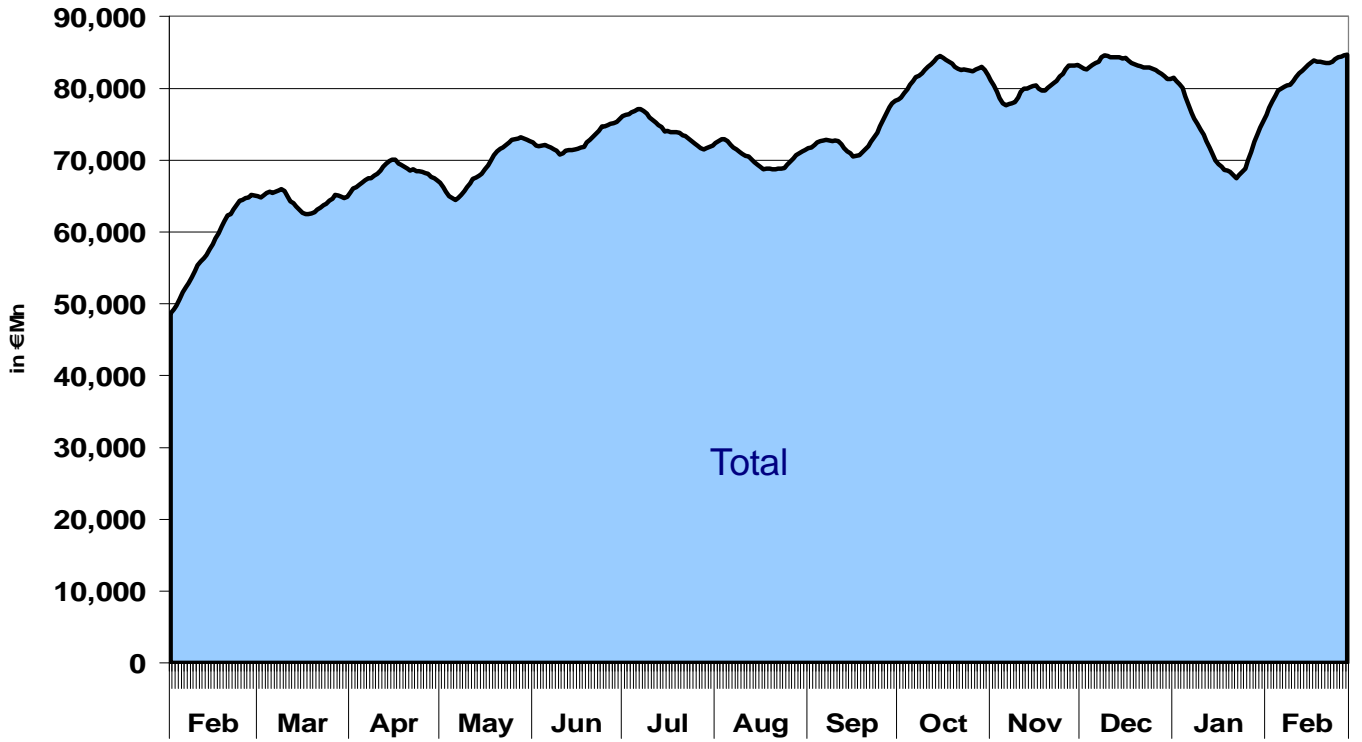
March 4, 2009

EVENTS & CONFERENCES

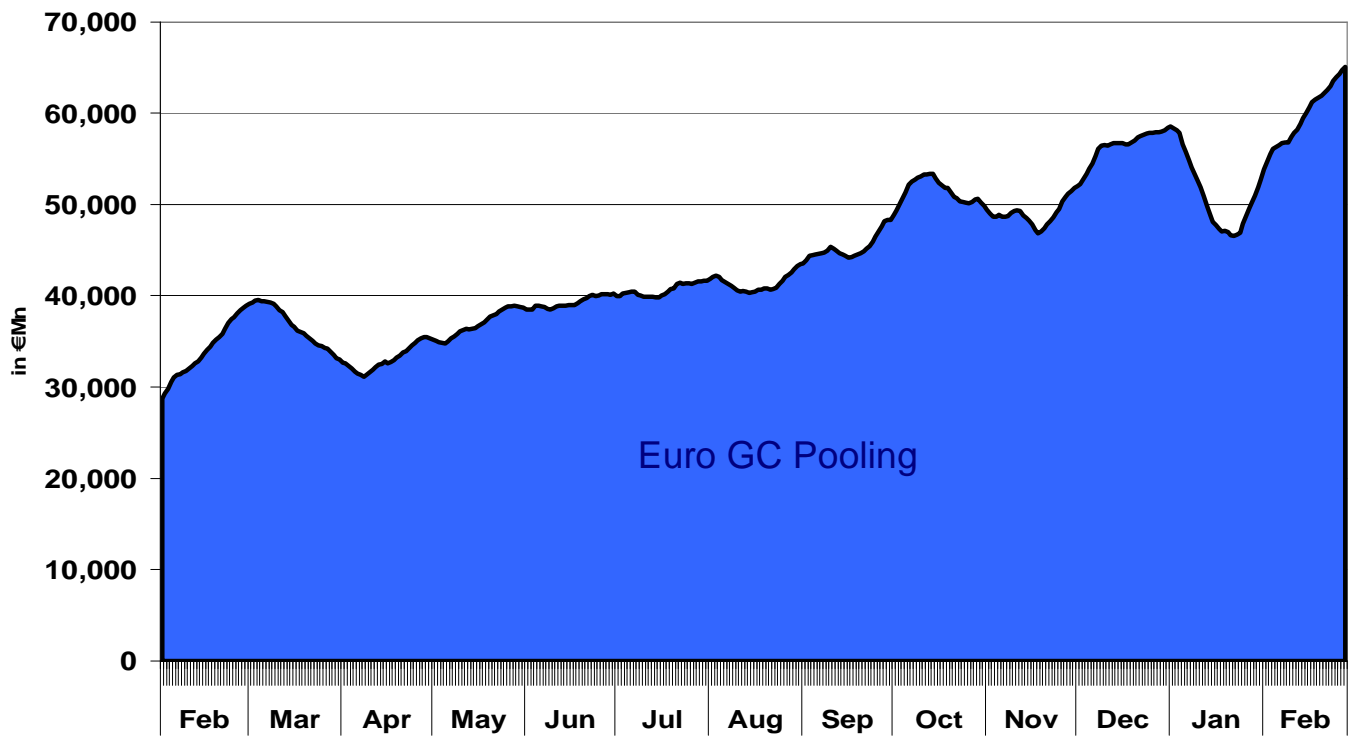
- Feb 23: **Distribution of GC Pooling ON weighted average to all GC Pooling traders**
- Feb 25: **Advisory Board Meeting took place in Frankfurt**
- Mar 24: **Repo Bar will take Place in Brussels**
- Les Salons de l'Atalaïde, 89 Chaussée de Charleroi, 1060 Brussels
- Mar 25/26: **Professional repo and collateral management course 2009 will take place in Brussels**
Eurex Repo will hold a presentation about GC financing

VOLUMES 2008/2009

Outstanding Volume



*20 day moving average/single counted



*20 day moving average/single counted

Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	3bn	96mn
Longest	365 days (100mn)	91 days (96mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	168 bn (Jan: 135bn)	82 bn (Jan: 250bn)

Member	Traded Vol in m €Feb 2009	Traded Vol in m €Year 2009	Term Adjusted Vol in m €Feb 2009	Term Adjusted Vol in m €Year 2009
YK	100,847	293,334	322,655	772,583
ZJ	75,393	200,654	478,975	964,331
ZW	72,433	190,894	515,204	1,162,571
ZI	73,184	160,158	369,854	789,262
YD	56,743	127,060	572,999	1,142,635
YO	63,902	109,798	110,781	316,000
ZY	12,891	80,419	63,228	457,427
ZE	41,088	79,497	153,493	275,386
ZQ	40,975	76,197	398,914	961,542
ZT	30,202	75,304	90,082	252,406
ZP	16,466	55,468	37,254	291,076
YG	24,634	53,637	388,996	749,011
YC	22,477	44,137	152,442	265,330
ZX	27,638	43,578	680,496	959,590
ZD	19,077	41,439	93,999	223,146
ZM	19,474	41,196	123,256	305,747
ZN	20,901	39,971	480,657	937,927
ZS	20,381	28,222	120,907	133,061
ZH	12,226	25,036	24,786	110,696
ZR	9,822	24,935	98,078	136,674
YE	8,847	19,066	51,752	125,471
ZV	12,895	18,028	69,689	131,405
YQ	11,253	17,636	67,566	213,491
YL	6,235	14,749	125,880	249,227
YB	2,031	14,348	6,307	424,852
YS	10,241	11,291	15,981	17,731
YP	2,296	7,578	15,410	50,111
YM	5,341	7,336	14,460	23,485
ZF	2,030	5,297	6,819	84,845
YI		3,744		4,639
ZZ	1,871	2,690	8,940	14,234
ZU	1,345	2,070	1,845	5,020
YN		1,600		2,900
YJ	341	1,537	2,927	7,679
YA	176	1,044	1,072	57,665
YH	231	568	2,078	5,136
ZB	311	522	2,263	3,658
ZO	124	343	896	2,200
ZC	22	151	22	373
ZL	96	121	479	571

*Euro GC Pooling included

Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m € Feb 2009	Traded Vol EGP in m € Year 2009	Term Adj. Vol EGP in m € Feb 2009	Term Adj. Vol EGP in m € Year 2009
YK	100,847	293,334	322,655	772,583
ZW	71,734	189,604	489,984	1,133,554
ZJ	68,026	188,102	438,801	852,915
ZI	64,215	121,975	285,495	435,661
YD	50,139	115,657	516,967	1,056,935
YO	55,999	89,833	80,759	154,199
ZE	39,015	76,433	101,015	211,113
ZQ	38,228	71,425	372,392	920,164
ZY	8,161	56,908	31,761	122,174
YG	23,684	51,738	365,481	695,823
ZX	27,493	43,168	679,418	956,493
ZN	20,901	39,971	480,657	937,927
ZD	18,330	39,343	88,745	164,948
YC	16,749	34,500	69,031	144,726
ZS	20,357	28,160	120,749	132,770
ZM	10,550	25,200	80,600	220,950
ZH	12,226	25,036	24,786	110,696
ZR	8,700	22,993	88,740	111,233
ZV	11,708	14,854	65,608	121,174
YL	4,622	12,695	122,836	245,259
YS	10,241	11,291	15,981	17,731
YE	4,150	6,900	7,150	13,900
YQ	5,900	5,900	10,400	10,400
ZT	4,250	4,750	16,450	16,950
ZU	1,345	2,070	1,845	5,020

*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	Duesseldorf	x
HSH Nordbank AG	D	Kiel	x
IKB Deutsche Industriebank AG	D	Duesseldorf	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	Hannover	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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