



monthly news

Euro Repo Market

e u r e x
repo

Daily outstanding volume in bn € reached in March 2010	
Overall	GC Pooling
106.9	84.8

April 8, 2010

SYSTEMS & SERVICES

March 29: Webbased Clearing access available for trading on Eurex Repo

NEWS

March: Admitted as new GC Pooling participant:

- **Nordea Bank Danmark, Copenhagen**
- **Royal Bank of Scotland, London**

EVENTS & CONFERENCES

March 19-21: **Participation on ACI Congress in Berlin**

March 25: **Repo Bar took place in Amsterdam**

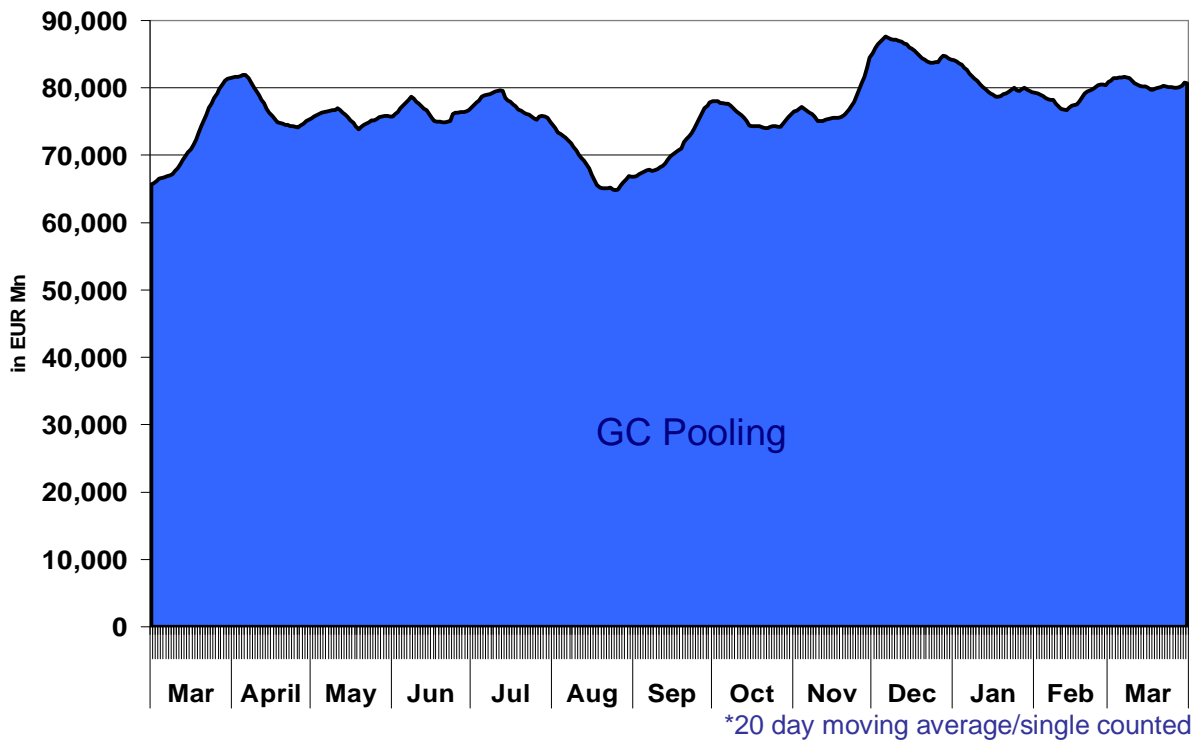
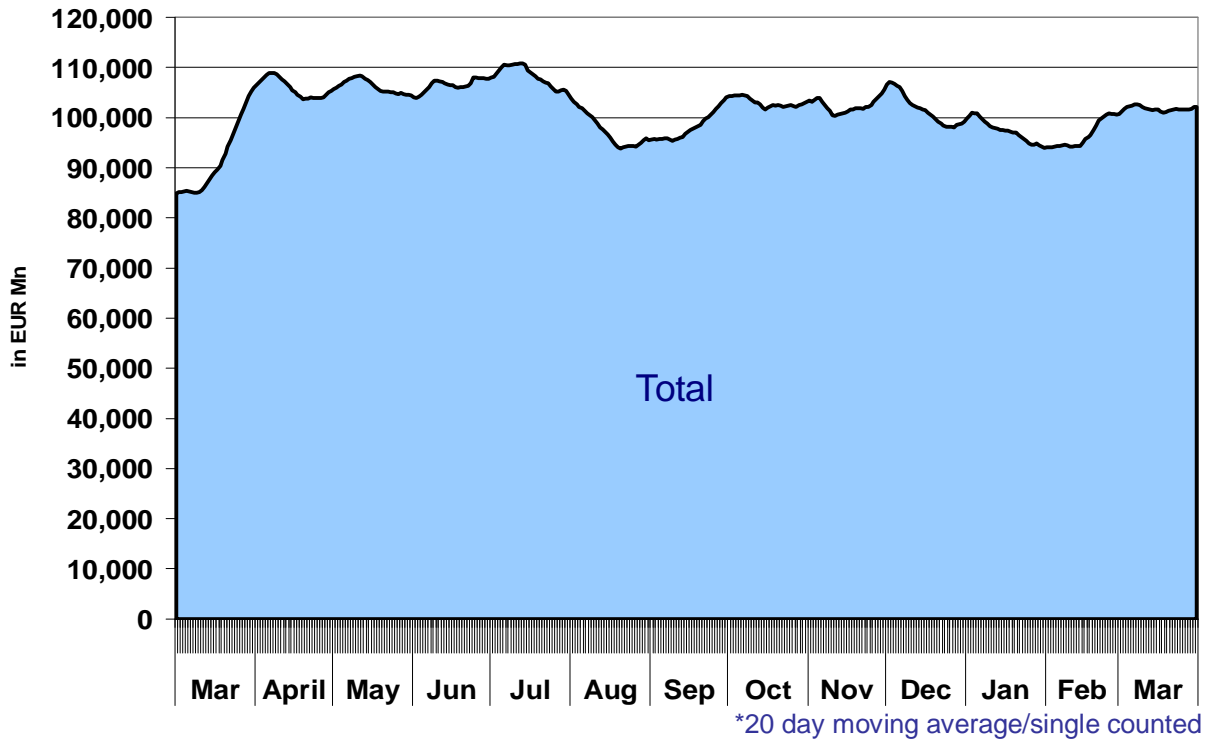
April 6: **Eurex Repo Bar took place in Zurich**

April 14: **Eurex Repo Forum**, Strengthening the Resilience of the Banking Sector will take place in Frankfurt (registration or more information: sales@eurexrepo.com)

- **Neue Börse, Neue Börsenstrasse 1, 60487 Frankfurt**

VOLUMES 2009/2010

Outstanding Volume



Trades	GC Pooling in €	GC in €	Special in €
Largest	2.0bn	2.1bn	0.6bn
Longest	365 days (100mn)	364 days (28mn)	364 days (28mn)

	OverNight GC in €	TomNext GC in €
Traded Vol	151bn (Feb: 140bn)	116bn (Feb: 151bn)

Traded Volume Euro Market

Member	Traded Vol in mn € March 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € March 2010	Term Adjusted Vol in mn € Year 2010
SQ	123,013	422,254	991,617	2,224,157
RQ	133,448	304,532	502,539	1,827,006
QP	101,393	240,946	715,728	2,215,200
RH	64,175	167,186	249,906	688,291
QL	54,801	159,528	408,781	1,258,586
ST	52,526	154,705	678,611	2,126,943
QO	25,769	110,829	314,944	1,403,559
SO	31,548	99,174	140,112	319,817
RO	0	96,671	0	298,361
RY	28,802	81,131	61,356	190,226
QQ	38,454	80,094	485,879	1,108,967
QU	20,962	63,437	398,641	1,439,877
SR	23,185	61,405	191,151	565,694
QD	24,576	51,458	66,999	147,300
QI	20,231	46,222	905,806	1,665,537
QT	19,056	41,573	212,369	473,121
RV	10,872	37,236	50,390	208,829
SV	14,632	34,313	129,484	588,280
RK	10,926	33,484	21,979	60,412
QA	4,500	32,379	6,500	176,881
QV	15,571	31,671	25,696	67,195
RB	13,612	28,249	51,760	78,690
QG	2,189	27,106	40,505	213,070
QM	4,841	22,333	92,931	269,673
SW	9,360	18,188	62,162	141,011
QW	5,683	16,843	80,917	241,827
RL	4,973	15,371	69,724	195,042
SY	3,717	13,853	40,943	60,640
SN	5,308	12,551	100,728	181,831
QJ	2,912	12,537	5,365	24,640
RJ	4,111	12,362	18,519	264,580
RA	1,901	10,478	6,713	20,102
RI	1,858	10,341	4,630	39,741
RU	2,098	8,424	2,098	9,545
QE	2,612	8,098	3,912	13,653
QB	3,195	6,090	21,215	40,286
RR	2,134	5,996	80,210	651,821
RM	2,351	5,821	16,920	41,211
RE	3,298	4,989	47,622	80,568
QN	1,557	3,416	10,829	23,605
QR	702	3,091	9,118	30,378

Member	Traded Vol in mn € March 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € March 2010	Term Adjusted Vol in mn € Year 2010
RF	977	2,459	2,031	5,234
RS	466	2,176	1,476	69,616
QK	1,850	1,870	5,480	5,500
RX	708	1,598	1,170	3,014
RN	427	1,118	2,611	6,559
SX	915	915	1,723	1,723
QC	0	671	0	1,177
QH	186	253	1,390	1,850
RP	0	60	0	20,040
QS	0	49	0	4,398
RT	3	3	5	5

*GC Pooling included

Traded Volume GC Pooling Market

Member	Traded Vol GCP in mn € March 2010	Traded Vol GCP in mn € Year 2010	Term Adj. Vol GCP in mn € March 2010	Term Adj. Vol GCP in mn € Year 2010
SQ	89,214	342,965	792,545	1,807,768
RQ	117,782	252,600	453,527	1,294,621
QP	99,628	234,139	704,214	2,174,707
RH	58,438	155,970	132,446	436,795
QL	52,349	138,116	403,154	1,078,205
ST	42,410	131,496	650,658	1,384,888
RO	0	96,671	0	298,361
QO	17,709	87,570	298,423	671,036
QQ	34,508	71,103	458,693	1,032,648
QU	20,962	63,437	398,641	1,439,877
SR	22,414	60,043	185,758	556,719
SO	15,938	50,452	72,143	178,892
QI	19,960	45,182	903,688	1,657,797
RY	19,660	39,326	47,510	126,826
QT	18,069	36,788	205,039	449,258
QA	4,500	32,379	6,500	176,881
QV	14,740	29,255	19,780	50,315
RB	13,612	28,249	51,760	78,690
QG	2,090	26,965	40,110	212,585
SV	8,015	23,778	113,465	564,150
RV	5,310	23,267	14,910	118,967
QM	4,841	22,333	92,931	269,673
SN	5,308	12,551	100,728	181,831
QJ	2,886	12,511	5,186	24,461
QW	2,894	10,448	27,224	144,738
QE	2,612	7,714	3,912	11,804
RL	700	4,850	10,200	81,300
RR	650	2,955	73,400	562,770
QK	1,850	1,870	5,480	5,500
QR	100	1,850	100	2,950
QD	50	150	350	1,050
RP	0	60	0	20,040
QB	1	1	1	1

*EXTended basket included

LIST OF PARTICIPANTS (# 63)

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	L	Luxembourg	x
Bantleon Bank AG	CH	Zug	
Barclays Capital Plc. Ltd.	GB	London	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
Crédit Agricole Corporate and Investment Bank	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.	B	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	Dusseldorf	x
HSH Nordbank AG	D	Kiel	x
IKB Deutsche Industriebank AG	D	Dusseldorf	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	F	Paris	
Newedge Group	GB	London	
Nomura International plc.	GB	London	
Norddeutsche Landesbank	D	Hanover	x
Nordea Bank Danmark A/S	DK	Copenhagen	x
Pictet & Cie.	CH	Geneva	
NRW.Bank	D	Dusseldorf	x

Participant	Country	City	GC Pooling
Raiffeisen Zentralbank Österreich AG	A	Vienna	x
Reuschel & Co. KG	D	Munich	
Royal Bank of Scotland PLC	GB	London	x
Sal. Oppenheim	D	Frankfurt	x
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	
Stadtsparkasse Duesseldorf	D	Dusseldorf	x
UBS Ltd.	GB	London	
UniCredit Bank AG	D	Munich	x
Valartis Bank	CH	Zurich	x
WestLB AG	D	Dusseldorf	x
WGZ-Bank AG	D	Dusseldorf	
WL Bank AG	D	Munster	

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