



# monthly news

Euro Repo Market

e u r e x  
repo

daily outstanding volume in bn € reached in April 2009	
Overall	Euro GC Pooling
110.6	80.2

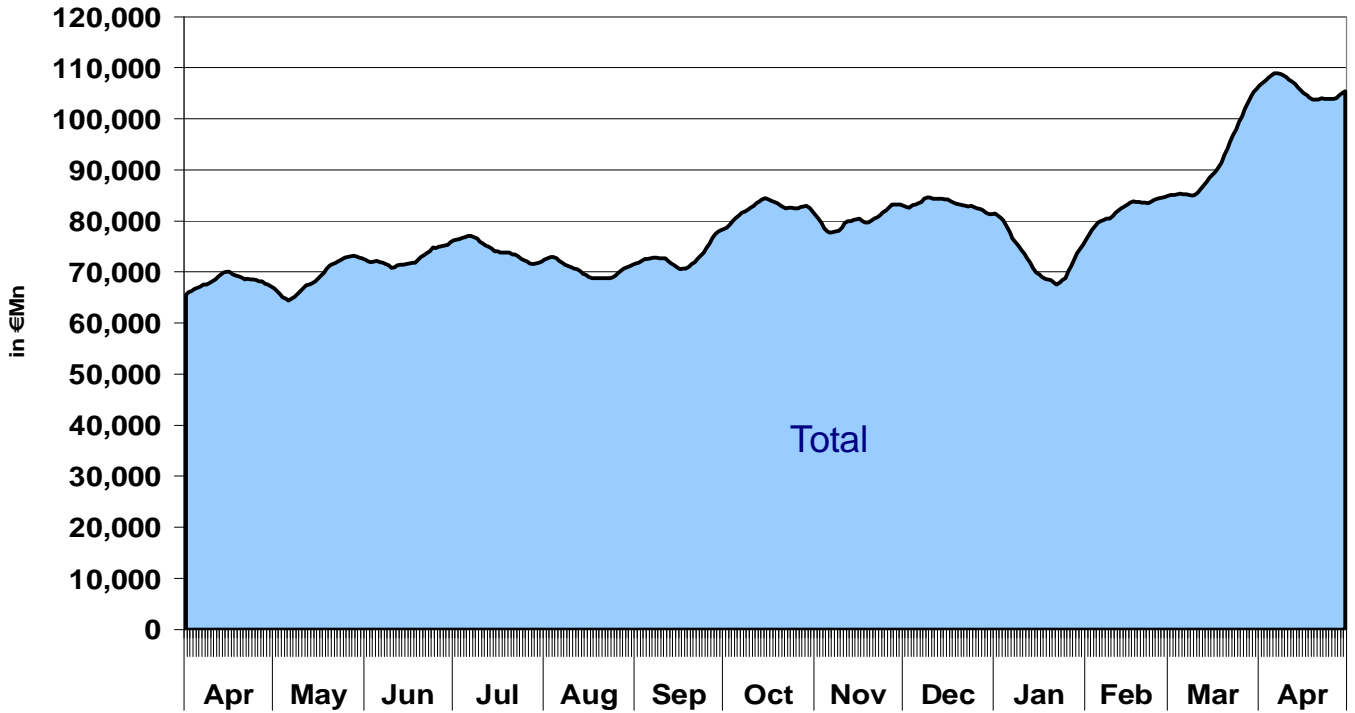
May 7, 2009

## EVENTS & CONFERENCES

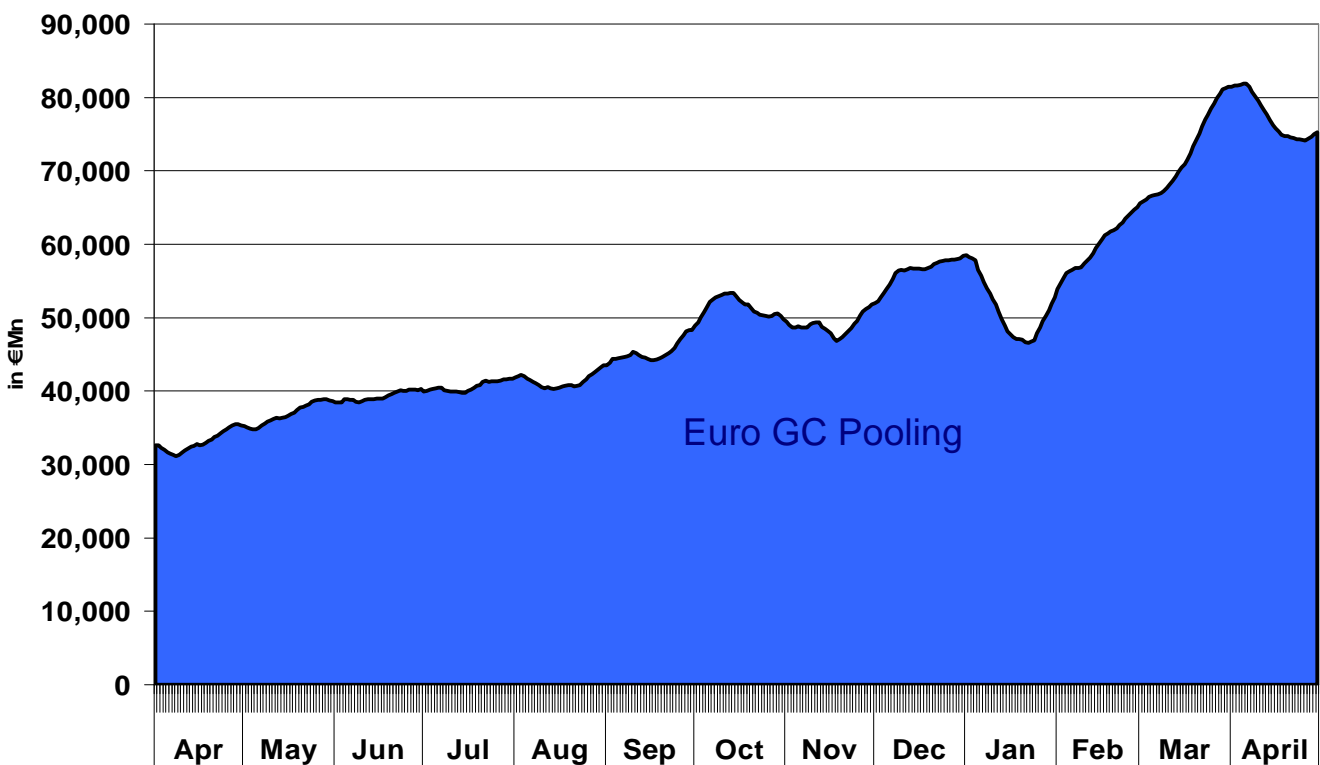
- Apr 7: **Eurex Repo Bar took Place in Zürich**
- June 16: **Next Repo Bar will take place in Frankfurt**
- June 17: **Next Advisory Board Meeting will take place in Frankfurt**
- June 17: **GC Pooling Working Committee will take place in Frankfurt**

# 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>2bn</b>	<b>697mn</b>
<b>Longest</b>	<b>365 days (50mn)</b>	<b>196 days (50mn)</b>

	<b>OverNight GC* in €</b>	<b>TomNext GC* in €</b>
<b>Traded Vol</b>	<b>214 bn (Mar: 191bn)</b>	<b>79 bn (Mar: 191bn)</b>

Member	Traded Vol in m €Apr 2009	Traded Vol in m €Year 2009	Term Adjusted Vol in m €Apr 2009	Term Adjusted Vol in m €Year 2009
WJ	65,443	453,890	431,465	1,686,031
XD	85,189	379,374	641,618	2,352,152
XB	92,929	359,680	369,534	2,111,425
XN	32,180	284,050	144,250	2,090,032
WK	68,241	246,158	185,588	886,168
XW	48,652	227,033	485,123	2,752,156
YY	42,143	178,892	171,785	799,987
XI	35,637	150,902	298,435	1,810,310
XT	28,272	127,766	198,236	835,589
XL	30,451	121,414	93,125	400,386
XX	28,043	108,171	126,601	515,340
XH	18,943	94,703	46,353	383,573
WD	22,554	93,798	318,049	1,864,634
XK	17,773	88,078	752,968	2,546,794
XP	25,451	84,599	136,707	1,507,736
YU	45,804	77,974	159,185	458,784
XF	16,128	76,706	168,446	609,968
YV	17,236	73,575	65,439	361,943
XJ	11,216	68,857	57,662	270,047
XC	10,553	66,099	246,248	1,625,700
WA	26,831	63,262	110,248	322,674
WH	26,460	60,541	174,301	601,173
XM	16,315	51,282	43,511	210,297
XA	10,007	44,406	113,649	332,008
XU	13,570	33,996	21,590	54,096
XY	2,483	23,896	135,980	679,367
YZ	6,124	16,391	21,250	121,846
WB	6,194	15,902	29,346	72,929
WI	4,308	15,666	37,881	111,574
WG	8,757	14,977	29,899	41,281
WC	2,885	7,676	63,758	69,445
XR	1,818	7,466	12,145	44,839
XZ	2,205	5,011	27,905	46,931
XO	1,375	4,978	1,775	8,828
XG	1,596	2,182	5,062	8,329
YW	868	1,882	12,328	21,687
XQ	158	1,364	948	59,502
WF	332	1,276	2,881	11,657
YT	324	719	324	2,046
WE	92	133	642	928
XE	5	129	36	611
XV	11	61	90	453
XS		9		9

\*Euro GC Pooling included

## Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m € Apr 2009	Traded Vol EGP in m € Year 2009	Term Adj. Vol EGP in m € Apr 2009	Term Adj. Vol EGP in m € Year 2009
WJ	65,443	453,890	431,465	1,686,031
XD	77,445	355,737	585,586	2,154,407
XB	75,374	286,822	275,944	1,558,464
XN	31,438	281,434	137,770	2,049,927
WK	58,714	204,589	100,057	332,441
XW	41,858	195,549	449,308	1,781,607
YY	37,857	168,789	82,347	584,133
XI	29,760	137,583	253,665	1,701,500
WD	20,339	88,702	281,496	1,756,051
XK	16,388	85,917	741,874	2,529,814
XT	16,593	85,121	56,310	297,330
XX	20,202	82,685	56,253	265,312
XP	22,760	72,945	125,830	405,271
XJ	11,188	68,720	57,453	268,889
YV	15,486	68,314	50,061	268,644
XC	10,450	65,996	227,300	1,606,752
XF	9,800	48,966	117,100	423,866
YU	34,762	48,200	62,832	84,270
XM	14,364	45,400	30,276	153,052
XA	10,007	44,406	113,649	332,008
WA	19,284	34,478	54,816	89,710
WH	12,765	34,025	116,405	501,609
XU	13,570	33,996	21,590	54,096
XL	7,676	18,226	19,276	47,226
XO	1,375	4,978	1,775	8,828
XR	150	2,246	150	9,046
WG		1,600		2,900

\*EXTended basket included

## LIST OF PARTICIPANTS (# 49)

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	
MF Global UK Ltd.	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	
Raiffeisen Zentralbank Österreich AG	A	Vienna	x
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	

## SERVICES AND CONTACTS

	Area	Phone	Fax	E-Mail
<b>Functional Helpdesk</b>	<b>Eurex Repo</b>	+41 58854 2424	+41 58854 2011	<a href="mailto:funchelp@eurexrepo.com">funchelp@eurexrepo.com</a>
	<b>Eurex Clearing CCP Hotline</b>	+49 69211 11940	+49 69211 11401	<a href="mailto:clearing@eurexclearing.com">clearing@eurexclearing.com</a>
	<b>Eurex Clearing Risk Operation</b>	+49 69211 12452	+49 69211 18440	<a href="mailto:risk@eurexchange.com">risk@eurexchange.com</a>
	<b>Xemac</b>	+49 69211 11410	+49 69211 14305	<a href="mailto:xemac@clearstream.com">xemac@clearstream.com</a>
	<b>CmaX</b>	+352 2433 8113	+352 2433 8270	<a href="mailto:cmx@clearstream.com">cmx@clearstream.com</a>
<b>Technical Helpdesk</b>	<b>EX Repo Zurich</b>	+41 58854 2488	+41 58854 2898	<a href="mailto:techhelp@eurexrepo.com">techhelp@eurexrepo.com</a>
	<b>EX Repo London</b>	+44 207864 4334	+44 207864 4333	<a href="mailto:techhelp@eurexrepo.com">techhelp@eurexrepo.com</a>
	<b>EX Repo Geneva</b>	+41 58 854 2028	+41 58 854 3488	<a href="mailto:techhelp@eurexrepo.com">techhelp@eurexrepo.com</a>
	<b>Xemac System</b>	+49 69211 11910	+49 69211 11001	<a href="mailto:syschelp@deutsche-boerse.com">syschelp@deutsche-boerse.com</a>
	<b>Xemac</b>	+49 69211 11730	+49 69211 13971	<a href="mailto:tmr-zos@deutsche-boerse.com">tmr-zos@deutsche-boerse.com</a>
<b>Sales &amp; Account Management</b>	<b>EX Repo Frankfurt</b> Ingo Deisenroth	+49 69211 14193	+49 69211 14477	<a href="mailto:sales@eurexrepo.com">sales@eurexrepo.com</a>
	<b>EX Repo London</b> Bethany Harlock / Dale Fullilove	+44 207862 7228	+44 207862 9228	<a href="mailto:sales@eurexrepo.com">sales@eurexrepo.com</a>
	<b>EX Repo Paris</b> Alexandra Morelle/ Dale Fullilove	+331 5527 6769	+331 5527 6750	<a href="mailto:sales@eurexrepo.com">sales@eurexrepo.com</a>
	<b>CmaX/Xemac</b> Gösta Feige	+352 243 32394	+352 243 632394	<a href="mailto:gfs@clearstream.com">gfs@clearstream.com</a>
	<b>CmaX/Xemac</b> Pascal Morosini	+352 243 36868	+352 243 636868	<a href="mailto:gfs@clearstream.com">gfs@clearstream.com</a>



© Eurex 2009

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

Eurex Zürich AG  
Selnaustrasse 30  
8021 Zurich  
Switzerland

[www.eurexrepo.com](http://www.eurexrepo.com)

ARBN Number  
Eurex Frankfurt AG ARBN 100 999 764

Deutsche Börse AG (DBAG), Clearstream Banking AG (Clearstream), Eurex Bonds GmbH (Eurex Bonds), Eurex Repo GmbH (Eurex Repo), Eurex Clearing AG (Eurex Clearing) and Eurex Frankfurt AG are public companies and are registered under German law. Eurex Zürich AG is a public company and is registered under Swiss law. Clearstream Banking S.A. (Clearstream) is a public company and is registered under Luxembourg law. The administrating and operating institution of the Frankfurt Stock Exchange (FSE) is DBAG. The administrating and operating institution of Eurex Deutschland is Eurex Frankfurt AG (Eurex). Eurex Deutschland and Eurex Zürich AG are in the following referred to as the "Eurex Exchanges".

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG and its affiliates and subsidiaries including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Eurex, Eurex Bonds, Eurex Repo, the Eurex Exchanges, Eurex Clearing, Clearstream and FSE and their respective servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party's use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information only and shall not constitute investment advice. This brochure is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex offers services directly to members of the Eurex Exchanges. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Eurex derivatives (other than DAX<sup>®</sup> Futures contracts, Dow Jones STOXX 50<sup>®</sup> Index Futures contracts, Dow Jones EURO STOXX 50<sup>®</sup> Index Futures contracts, Dow Jones STOXX<sup>®</sup> 600 Banking Sector Futures contracts, Dow Jones EURO STOXX<sup>®</sup> Banking Sector Futures contract, Dow Jones Global

Titans 50<sup>SM</sup> Index Futures contracts, Dow Jones Italy Titans 30<sup>SM</sup> Index Futures contracts, MDAQ<sup>®</sup> Futures contracts and Eurex interest rate derivatives) are currently not available for offer, sale or trading in the United States or by United States persons.

#### Trademarks and Service Marks

Buxl<sup>®</sup>, DAX<sup>®</sup>, Eurex<sup>®</sup>, Eurex Bonds<sup>®</sup>, Eurex Repo<sup>®</sup>, Euro GC Pooling<sup>®</sup>, Eurex Strategy Wizard<sup>SM</sup>, FDAX<sup>®</sup>, iNAV<sup>®</sup>, MDAQ<sup>®</sup>, ODAX<sup>®</sup>, SDAX<sup>®</sup>, Statistix<sup>®</sup>, TecDAX<sup>®</sup>, VDAX-NEW<sup>®</sup>, Xetra<sup>®</sup> and XTF Exchange Traded Funds<sup>®</sup> are registered trademarks of DBAG.

Xemac<sup>®</sup> is a registered trademark of Clearstream Banking AG. Vestima<sup>®</sup> is a registered trademark of Clearstream International S.A.

iTraxx<sup>®</sup> is a registered trademark of International Index Company Ltd.

SMI<sup>®</sup>, SMIM<sup>®</sup> and VSMI<sup>®</sup> are registered trademarks of SWX Swiss Exchange.

STOXX<sup>®</sup>, Dow Jones STOXX<sup>®</sup> 600 Index, Dow Jones STOXX<sup>®</sup> Mid 200 Index, Dow Jones STOXX<sup>®</sup> TMI Index, VSTOXX<sup>®</sup> Index and Dow Jones EURO STOXX<sup>®</sup>/STOXX<sup>®</sup> 600 Sector Indexes as well as the Dow Jones EURO STOXX 50<sup>®</sup> Index and the Dow Jones STOXX 50<sup>®</sup> Index are service marks of STOXX Ltd. and/or Dow Jones & Company, Inc.

Dow Jones, Dow Jones Global Titans 50<sup>SM</sup> Index, and Dow Jones Italy Titans 30<sup>SM</sup> Index are service marks of Dow Jones & Company, Inc. The derivatives based on these indexes are not sponsored, endorsed, sold or promoted by STOXX Ltd. or Dow Jones & Company, Inc., and neither party makes any representation regarding the advisability of trading or of investing in such products.

The names of other companies and third party products may be the trademarks or service marks of their respective owners.