



monthly news

Euro Repo Market

e u r e x
repo

Daily outstanding volume in bn € reached in April 2010	
Overall	GC Pooling
115.2	92.4

May 5, 2010

SYSTEMS & SERVICES

May 10: **Eurex Repo optional release V 10.3.6 in production**
"Market Overview" window improvements

EVENTS & CONFERENCES

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

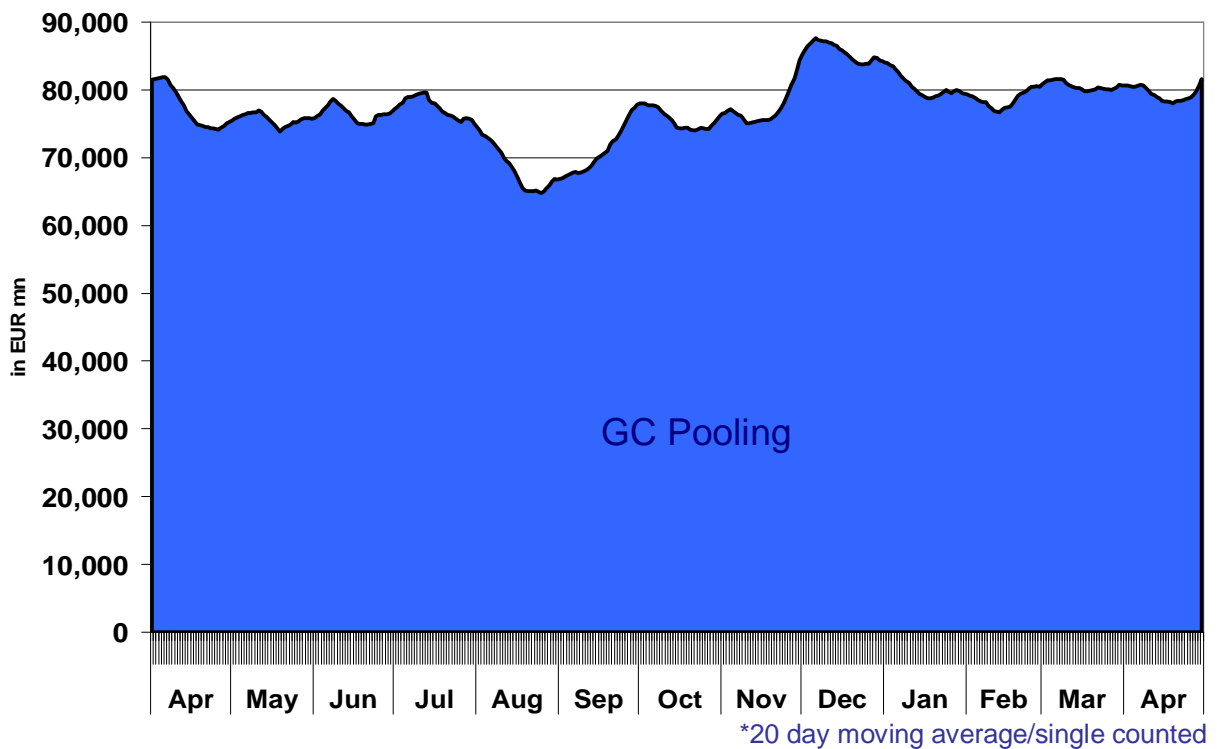
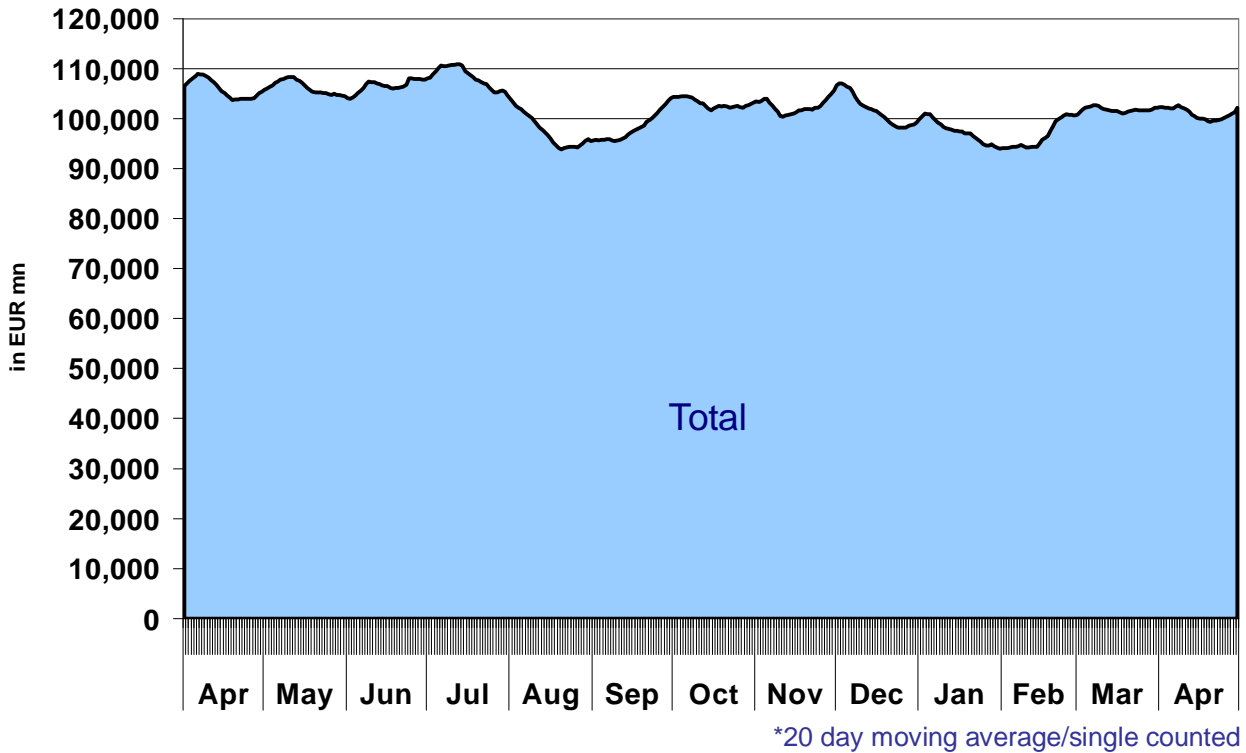
April 14: **Eurex Repo Forum, Strengthening the Resilience of the Banking Sector** took place in Frankfurt

May 18: **Eurex Clearing Risk Workshop** will take place in Frankfurt
• Neue Börse, Neue Börsenstrasse 1, 60487 Frankfurt / Main

May 26-28: Participation on ICMA Annual General Meeting & Conference in Brussels

VOLUMES 2009/2010

Outstanding Volume



Trades	GC Pooling in €	GC in €	Special in €
Largest	1.0bn	1.6bn	0.8bn
Longest	365 days (100mn)	365 days (96mn)	365 days (54mn)

	OverNight GC in €	TomNext GC in €
Traded Vol	126bn (Mar: 151bn)	104bn (Mar: 116bn)

Traded Volume Euro Market

Member	Traded Vol in mn € April 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € April 2010	Term Adjusted Vol in mn € Year 2010
QX	124,621	546,875	895,854	3,121,829
PX	101,021	405,553	799,024	2,626,030
NC	72,519	313,465	920,298	3,135,531
OD	81,016	235,721	256,976	2,384,332
OS	42,116	201,644	276,084	1,534,997
PN	19,773	186,959	273,576	961,867
OP	43,691	123,785	743,336	1,853,120
OZ	12,254	123,083	273,699	1,677,258
QZ	21,317	120,491	104,355	424,172
OG	38,303	119,434	56,585	246,810
OE	1	96,672	1	298,362
OT	27,616	91,053	344,076	1,783,953
QY	29,335	90,740	127,253	693,856
ON	29,963	81,421	58,859	206,159
OI	30,858	77,080	1,399,366	3,064,903
NE	11,064	52,637	348,446	821,566
OJ	12,912	50,149	82,610	292,876
OU	14,960	46,631	26,191	93,386
PB	7,468	41,781	124,996	713,276
PS	9,268	41,647	15,498	192,379
PJ	7,467	40,951	14,541	75,080
PD	9,559	37,808	40,205	118,895
PM	14,539	32,727	51,975	194,668
OW	4,582	31,688	41,483	254,553
NF	6,612	28,945	183,922	453,595
PP	8,902	21,264	186,948	451,528
OR	2,941	19,784	47,412	294,809
PL	1,223	16,594	42,526	237,568
PI	2,703	16,556	17,692	78,332
PT	2,995	15,532	6,879	31,519
PC	1,582	14,133	4,762	186,593
PQ	3,497	13,838	8,365	48,105
PH	2,222	12,700	3,997	24,098
PU	1,574	9,998	1,574	11,119
NB	1,470	9,568	8,725	22,378
OK	2,202	8,293	35,249	75,535
PK	1,884	7,705	12,883	54,094
PV	1,447	7,442	9,011	660,832
PR	1,708	6,697	42,905	123,507
OH	4,018	5,888	16,458	21,958
OY	3,447	5,045	4,638	7,652

Member	Traded Vol in mn € April 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € April 2010	Term Adjusted Vol in mn € Year 2010
NA	1,203	4,620	8,111	31,834
OQ	1,231	4,322	9,781	40,159
OB	522	2,698	724	70,340
PY	0	2,459	0	5,234
PE	2,210	2,210	62,160	62,160
PO	755	1,671	985	2,708
OA	325	1,443	2,059	8,620
PZ	0	671	0	1,177
OX	76	329	425	2,436
OM	49	98	4,512	8,910
PW	25	85	9,125	29,165
OC	0	3	0	5

*GC Pooling included

Traded Volume GC Pooling Market

Member	Traded Vol GCP in mn € April 2010	Traded Vol GCP in mn € Year 2010	Term Adj. Vol GCP in mn € April 2010	Term Adj. Vol GCP in mn € Year 2010
QX	75,208	418,173	723,125	2,530,893
PX	74,475	327,075	575,925	1,870,546
NC	66,229	300,368	895,388	3,070,095
OD	72,862	204,358	233,974	1,618,861
OS	41,659	179,775	274,431	1,352,636
PN	16,461	172,431	38,061	474,856
OP	40,410	111,513	720,775	1,753,423
OZ	11,059	98,630	230,081	901,117
OE	0	96,671	0	298,361
OT	27,616	91,053	344,076	1,783,953
QY	27,852	87,895	117,508	674,227
OI	30,605	75,787	1,397,477	3,055,274
OG	30,330	69,656	45,920	172,746
QZ	11,992	62,444	57,152	236,044
NE	8,841	45,629	159,416	608,674
OU	14,350	43,605	22,150	72,465
PS	9,268	41,647	15,498	192,379
PD	9,559	37,808	40,205	118,895
OJ	9,088	32,355	58,188	177,155
OW	4,555	31,520	41,295	253,880
PB	5,825	29,603	119,155	683,305
NF	6,612	28,945	183,922	453,595
PT	2,650	15,161	4,850	29,311
PC	1,582	14,133	4,762	186,593
OR	625	11,073	825	145,563
NB	935	8,649	1,235	13,039
OH	4,018	5,888	16,458	21,958
PL	850	5,700	4,650	85,950
PV	790	3,745	2,390	565,160
OQ	825	2,675	1,625	4,575
PE	2,210	2,210	62,160	62,160
ON	0	150	0	1,050
PW	25	85	9,125	29,165
PM	1	1	1	1
OK	0	1	0	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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