



monthly news

Euro Repo Market

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repo

daily outstanding volume in bn € reached in May 2009	
Overall	Euro GC Pooling
111.5	83.6

June 4, 2009

NEWS

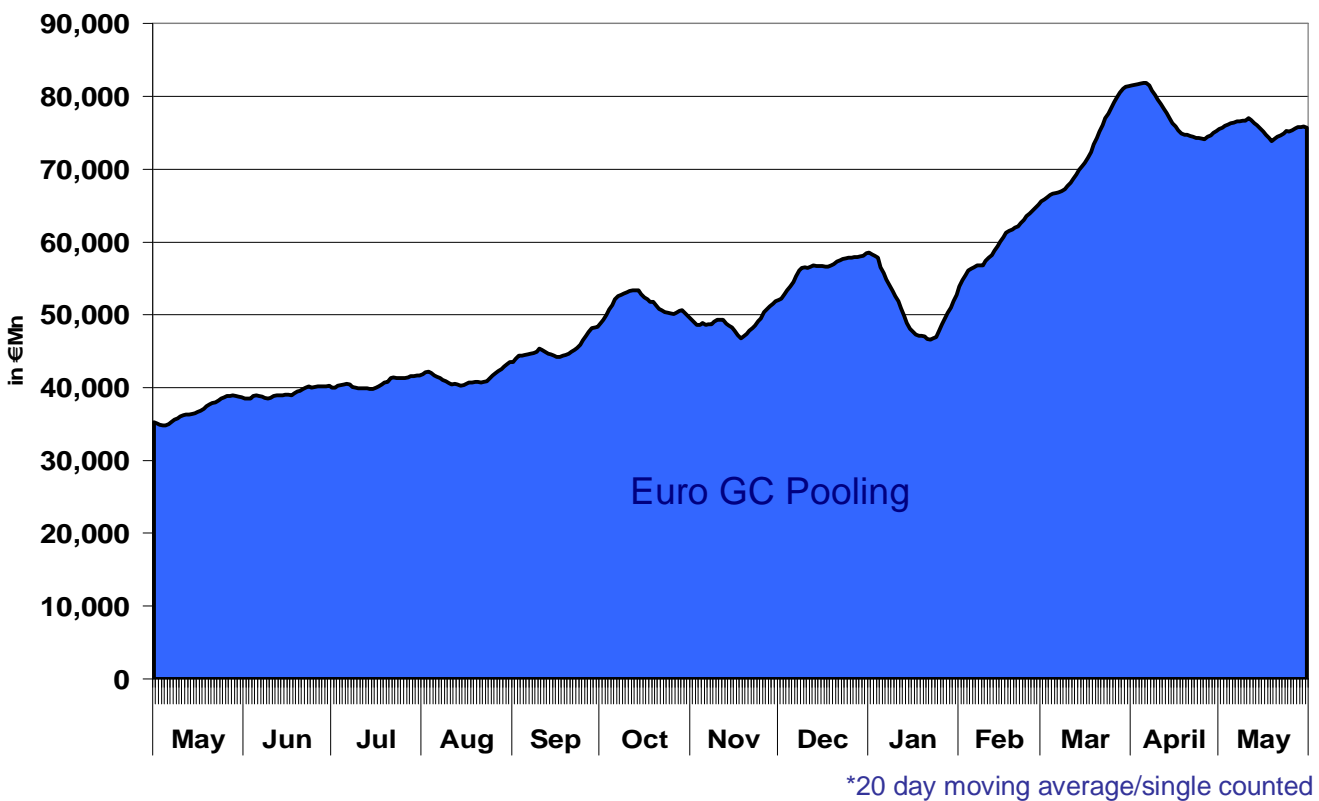
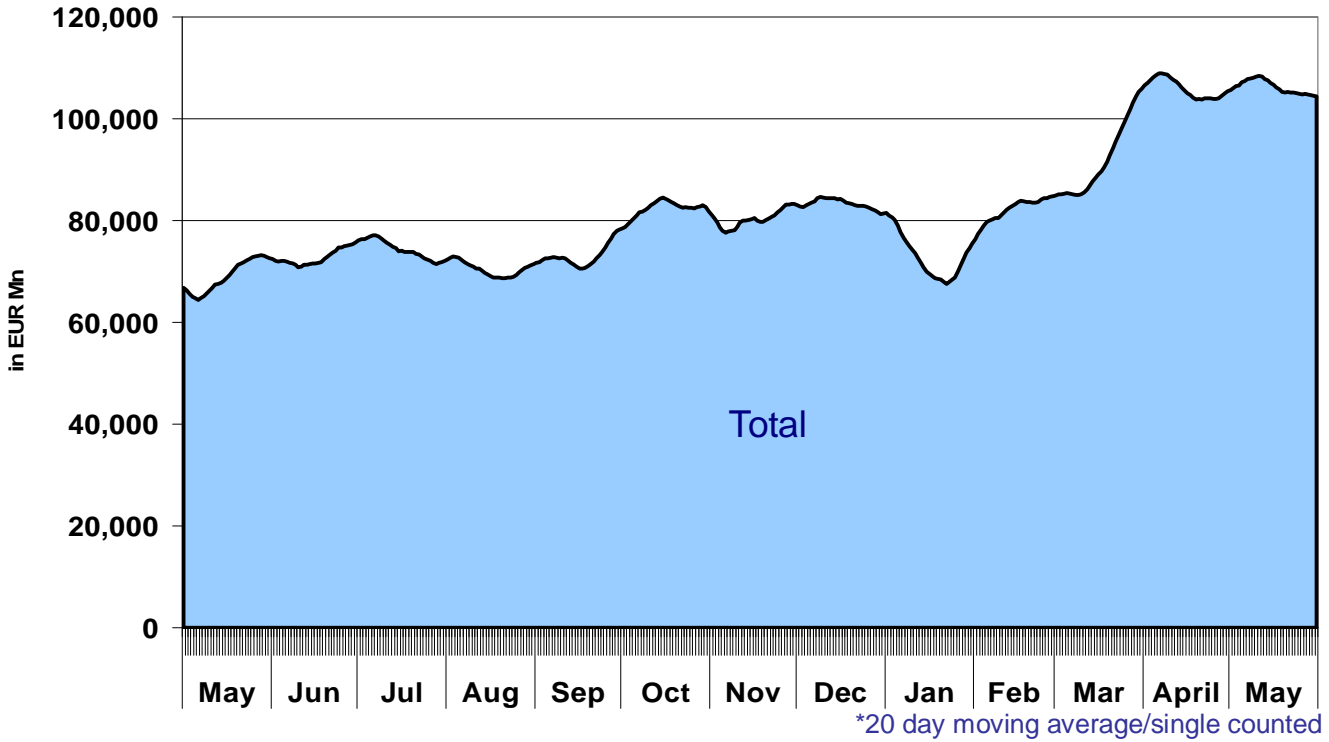
May: **JP Morgan AG, Frankfurt**
Admitted as new participant for Euro Repo Market and GC Pooling

EVENTS & CONFERENCES

- June 16: **Next Repo Bar will take place in Frankfurt**
- León Garcias, Walther-von-Cronberg-Platz 1, 60594 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



Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	2bn	486mn
Longest	365 days (50mn)	72 days (41mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	254 bn (Apr: 214bn)	87 bn (Apr: 79bn)

Member	Traded Vol in m €May 2009	Traded Vol in m €Year 2009	Term Adjusted Vol in m €May 2009	Term Adjusted Vol in m €Year 2009
WJ	77,916	531,806	338,696	2,024,727
XB	140,833	500,513	450,512	2,561,937
WN	111,744	479,315	240,599	1,527,543
XD	71,207	450,581	331,478	2,683,678
XN	80,442	364,491	398,147	2,488,179
XW	44,612	271,644	540,727	3,292,883
YY	62,073	240,965	205,525	1,005,512
XI	31,395	182,297	401,351	2,211,662
XT	29,013	156,779	109,293	944,882
XX	20,289	128,460	104,386	619,970
XP	39,287	123,886	217,883	1,725,620
YU	31,255	109,229	92,736	551,519
WD	15,002	108,800	123,315	1,987,950
XH	13,731	108,434	33,832	417,405
YV	29,258	102,833	62,891	425,394
XK	14,584	102,661	954,957	3,501,752
XF	17,818	94,524	167,832	777,819
XC	20,240	86,339	387,555	2,013,255
WA	18,215	81,477	94,369	417,043
XJ	12,001	80,858	18,563	288,610
XM	25,366	76,648	42,349	252,646
WH	15,886	76,427	207,196	808,369
XA	4,672	49,078	7,762	339,770
XU	14,025	48,021	19,925	74,021
XY	2,305	26,202	17,646	697,013
WG	9,881	24,858	22,690	63,971
WB	6,029	21,931	33,099	106,097
WI	5,369	21,034	25,517	137,091
YZ	2,179	18,570	5,502	127,348
XR	2,168	9,634	16,718	61,558
WC	1,536	9,212	1,536	70,981
XZ	1,489	6,499	26,991	74,026
XO	1,455	6,433	2,055	10,883
XG	2,980	5,163	8,584	16,913
YW	635	2,517	6,546	28,234
XQ	504	1,868	2,247	61,749
WF	257	1,532	1,706	13,920
YT		719		2,046
WE	256	389	3,077	4,005
XE	8	136	10	621
XV		61		453
XS		9		9
WM	1	1	1	1

*Euro GC Pooling included

Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m €May 2009	Traded Vol EGP in m €Year 2009	Term Adj. Vol EGP in m €May 2009	Term Adj. Vol EGP in m €Year 2009
WJ	77,916	531,806	338,696	2,024,727
XD	66,475	422,212	299,199	2,453,606
XB	117,827	404,649	404,309	1,962,773
XN	79,374	360,808	394,254	2,444,181
WN	94,102	316,917	161,720	541,387
XW	39,163	234,712	511,734	2,293,341
YY	57,285	226,074	105,985	690,118
XI	27,150	164,733	369,450	2,070,950
XP	36,416	109,361	206,964	612,235
XT	22,575	107,696	52,729	350,059
WD	14,344	103,046	104,571	1,860,622
XK	13,929	99,846	949,747	3,479,561
YV	27,935	96,249	53,740	322,384
XX	12,858	95,543	43,558	308,870
XC	20,240	86,236	387,555	1,994,307
XJ	11,934	80,654	18,148	287,037
YU	25,226	73,426	34,692	118,962
XM	23,622	69,022	31,322	184,374
XF	7,257	56,223	115,057	538,923
XA	4,672	49,078	7,762	339,770
XU	14,025	48,021	19,925	74,021
WA	11,870	46,348	53,590	143,300
WH	10,443	44,468	159,243	660,852
XO	1,455	6,433	2,055	10,883
XR		2,246		9,046
WG		1,600		2,900
WM	1	1	1	1

*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
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 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	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	

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Published by
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Neue Börsenstraße 1
60487 Frankfurt/Main
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www.eurexrepo.com

ARBN Number
Eurex Frankfurt AG ARBN 100 999 764

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