



monthly news

Euro Repo Market

e u r e x
repo

Daily outstanding volume record in bn € reached in May 2010	
Overall	GC Pooling
130.3	103.6

June 2, 2010

NEWS

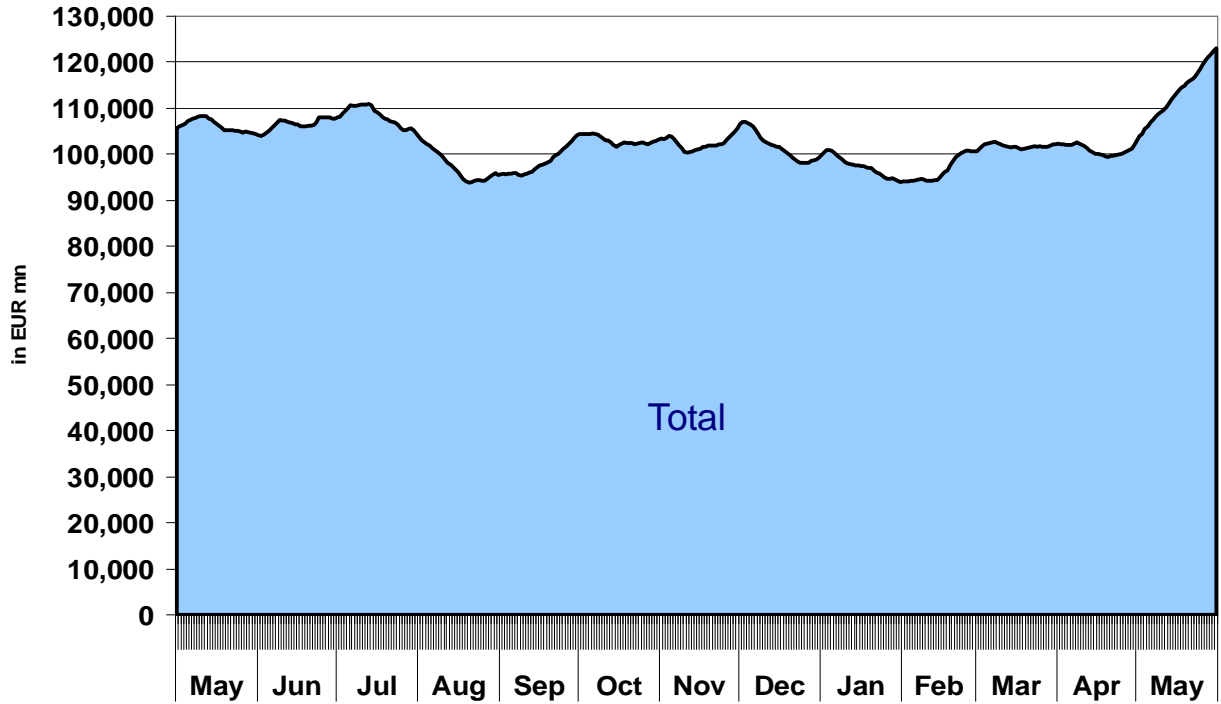
May: **NATIXIS, Paris**
Admitted as new participant for GC Pooling

EVENTS & CONFERENCES

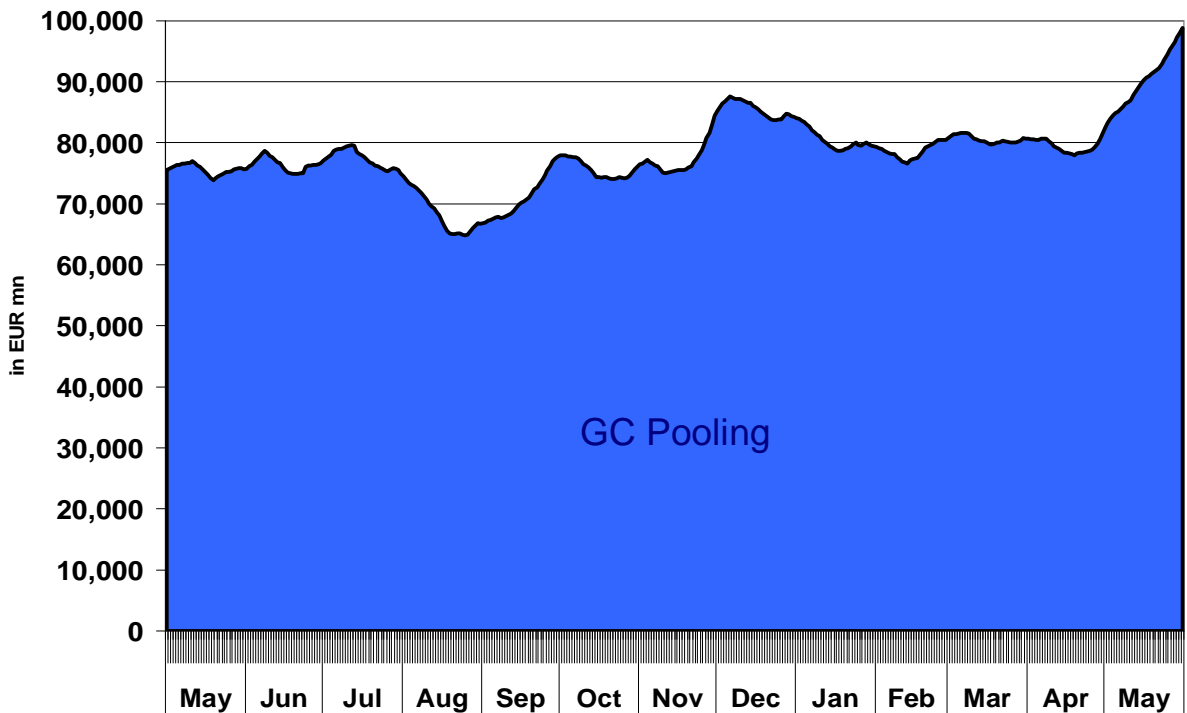
- May 3: Presentation of the Eurex Repo GC Pooling Market and its resilience after the recent crises for the ECB Workshop held in Frankfurt
- May 18: **Eurex Clearing Risk Workshop** took place in Frankfurt
- May 26-28: Participation on ICMA Annual General Meeting & Conference in Brussels
- June 2: **GC Pooling Working Committee took place in Frankfurt**
- June 2: **GC Pooling "Equity" Working Committee took place in Frankfurt**
- June 10: **Next Advisory Board Meeting will take place in Frankfurt**
- June 22-24: Participation at the ISLA/afme Conference in Berlin
- June 23: Eurex SecLend/Repo Event in Berlin during the ISLA/afme Conference

VOLUMES 2009/2010

Outstanding Volume



*20 day moving average/single counted



*20 day moving average/single counted

Trades	GC Pooling in €	GC in €	Special in €
Largest	3.0bn	2.6bn	1.1bn
Longest	365 days (100mn)	365 days (51mn)	365 days (75mn)

	OverNight GC in €	TomNext GC in €
Traded Vol	148bn (Apr: 126bn)	101bn (Apr: 104bn)

Traded Volume Euro Market

Member	Traded Vol in mn € May 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € May 2010	Term Adjusted Vol in mn € Year 2010
QX	162,430	709,305	713,992	3,837,064
PX	149,481	555,034	1,057,726	3,683,756
NC	71,662	385,127	671,562	3,807,124
OD	68,526	304,247	280,420	2,664,963
OS	36,564	238,208	554,110	2,089,984
PN	31,044	218,003	214,867	1,176,734
OP	30,262	154,046	355,319	2,208,968
OG	25,894	145,328	43,449	290,259
QZ	20,791	141,282	64,718	488,890
OZ	13,526	136,610	205,953	1,883,210
QY	30,636	121,376	815,857	1,510,471
OT	21,259	112,312	296,838	2,080,791
ON	28,074	109,494	56,717	262,876
OE	23	96,695	84	298,446
OI	19,394	96,474	166,786	3,231,689
PS	45,390	87,037	69,990	262,369
OU	29,858	76,488	69,589	162,975
NE	14,223	66,860	193,730	1,015,297
PM	30,046	62,774	80,689	276,619
OJ	10,505	60,654	57,353	351,378
PB	10,855	52,636	110,213	823,489
PD	11,322	49,130	35,196	154,091
PJ	4,144	45,095	8,706	83,878
OW	5,037	36,725	15,452	270,005
NF	5,325	34,270	289,995	743,590
OR	9,342	29,126	125,076	424,835
PP	6,758	28,022	223,909	675,437
PT	5,778	21,310	12,083	43,602
PI	3,889	20,445	8,701	87,033
PQ	3,595	17,433	5,956	54,062
PL	281	16,875	6,225	243,793
PC	2,535	16,668	3,905	190,498
NB	6,013	15,581	17,301	39,679
PH	2,632	15,332	3,912	28,010
PU	2,628	12,625	18,393	29,512
OH	6,273	12,161	26,965	48,923
PV	4,680	12,123	37,048	698,172
OK	2,805	11,098	18,969	94,504
PK	1,446	9,151	10,124	64,218
PR	1,977	8,674	42,092	165,713
OQ	3,325	7,647	11,837	51,997

Member	Traded Vol in mn € May 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € May 2010	Term Adjusted Vol in mn € Year 2010
OY	2,319	7,364	4,496	12,148
NA	1,717	6,336	11,944	43,826
PE	2,240	4,450	62,250	124,410
OB	319	3,017	427	70,767
PY	10	2,469	60	5,294
OA	649	2,091	3,025	11,858
PO	321	1,991	537	3,245
OX	585	914	2,082	4,619
PZ		671		1,177
PW	20	105	3,720	32,885
OM	0	98	0	8,910
OC	1	4	1	6

*GC Pooling included

Traded Volume GC Pooling Market

Member	Traded Vol GCP in mn € May 2010	Traded Vol GCP in mn € Year 2010	Term Adj. Vol GCP in mn € May 2010	Term Adj. Vol GCP in mn € Year 2010
QX	121,552	539,725	549,498	3,080,391
PX	111,170	438,245	754,578	2,625,124
NC	66,795	367,163	658,425	3,728,520
OD	59,216	263,574	257,860	1,876,722
OS	33,525	213,299	549,066	1,901,702
PN	27,459	199,890	41,059	515,915
OP	27,133	138,646	333,641	2,087,064
QY	29,916	117,811	800,658	1,474,885
OT	21,259	112,312	296,838	2,080,791
OZ	12,750	111,380	203,050	1,104,167
OE		96,671		298,361
OI	18,958	94,745	163,593	3,218,866
OG	22,925	92,581	38,175	210,921
PS	45,390	87,037	69,990	262,369
QZ	12,538	74,982	36,608	272,652
OU	29,292	72,897	65,642	138,107
NE	12,825	58,454	120,543	729,216
PD	11,322	49,130	35,196	154,091
OJ	6,642	38,997	31,442	208,597
PB	8,163	37,766	102,303	785,608
OW	5,037	36,557	15,452	269,332
NF	5,325	34,270	289,995	743,590
PT	5,726	20,887	11,926	41,237
OR	7,500	18,573	104,450	250,013
PC	2,535	16,668	3,905	190,498
NB	4,671	13,320	5,671	18,710
OH	6,273	12,161	26,965	48,923
PV	3,800	7,545	6,400	571,560
OQ	3,150	5,825	6,350	10,925
PL	0	5,700	0	85,950
PE	2,240	4,450	62,250	124,410
ON	100	250	500	1,550
PW	20	105	3,720	32,885
OK	50	51	50	51
PY	10	10	60	60
PM		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	x
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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