



monthly news

Euro Repo Market

eurex
repo

Daily outstanding volume record in bn € reached in June 2010	
Overall	GC Pooling
136.1	108.5

July 5, 2010

SYSTEMS & SERVICES

June 28: **Eurex Repo optional release V 10.4.4 in production**
"Market Overview" improvements

NEWS

June: **Jefferies International Limited, London**
Admitted as participant for Euro Repo and GC Pooling Market

June: **Danske Bank A/S, Copenhagen**
Admitted as participant for GC Pooling Market

EVENTS & CONFERENCES

June 2: GC Pooling Working Committee took place in Frankfurt

June 2: GC Pooling "Equity" Working Committee took place in Frankfurt

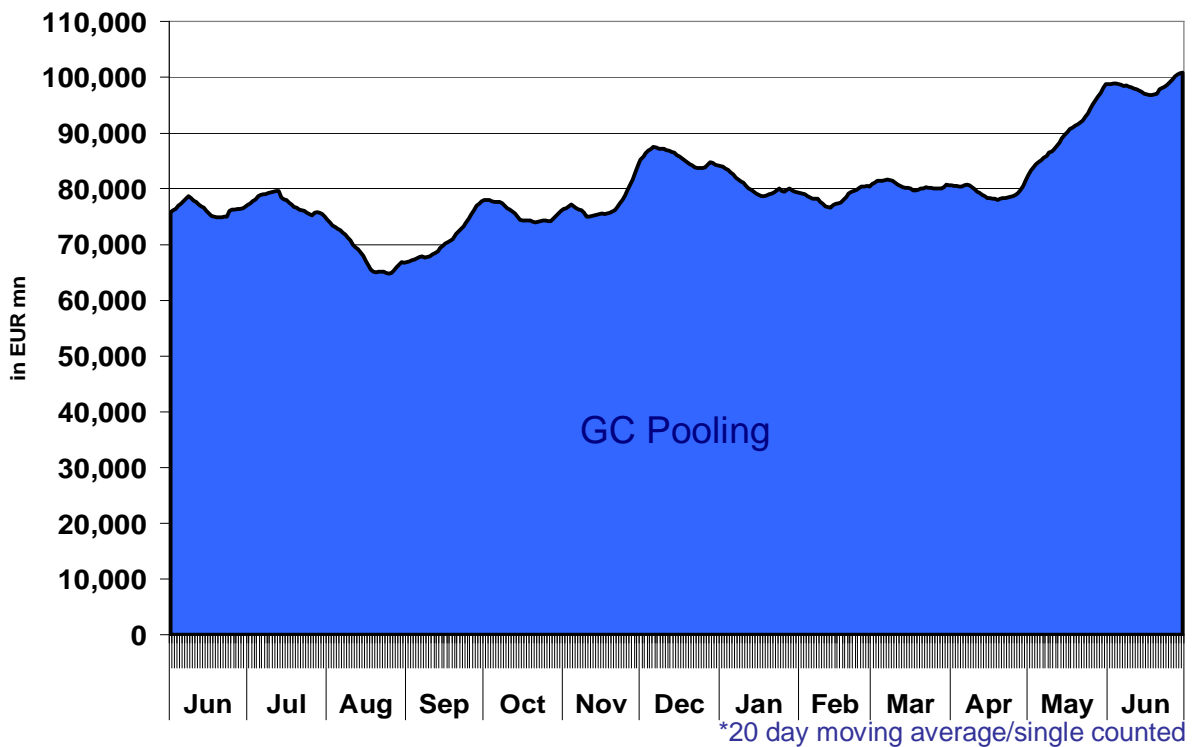
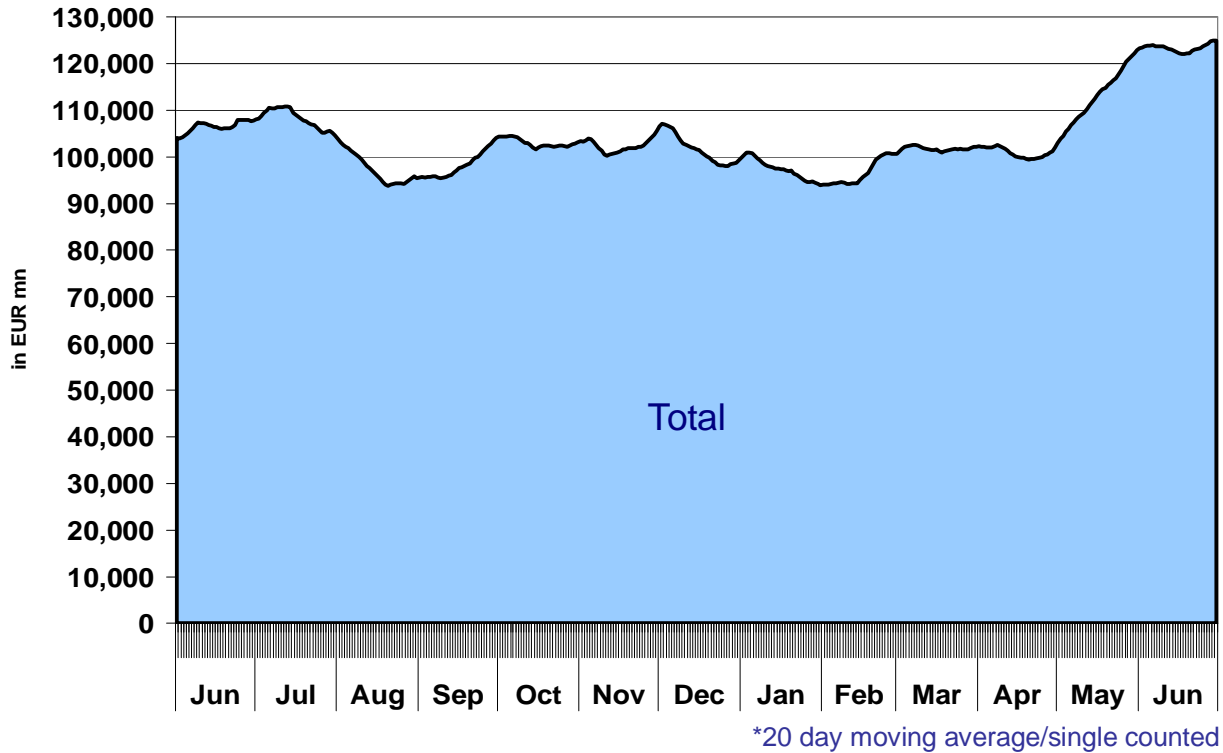
June 10: Advisory Board Meeting took place in Frankfurt

June 22-24: Participation at the ISLA/afme Conference in Berlin

June 23: Eurex SecLend/Repo Event took place in Berlin during the ISLA/afme Conference

VOLUMES 2009/2010

Outstanding Volume



Trades	GC Pooling in €	GC in €	Special in €
Largest	4.0bn	499mn	1.1bn
Longest	365 days (150mn)	218 days (20mn)	359 days (96mn)

	OverNight GC in €	TomNext GC in €
Traded Vol	173bn (May: 148bn)	124bn (May: 101bn)

Traded Volume Euro Market

Member	Traded Vol in mn € June 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € June 2010	Term Adjusted Vol in mn € Year 2010
QX	127,403	836,707	505,991	4,343,763
PX	166,404	721,438	608,753	4,292,510
NC	58,013	443,139	780,556	4,587,711
OD	73,059	377,307	463,431	3,128,613
OS	68,801	307,009	324,821	2,415,530
PN	58,619	276,623	238,613	1,415,347
QZ	36,885	178,166	80,775	569,665
OP	24,035	178,082	594,092	2,803,569
OG	28,644	173,972	45,262	335,522
QY	43,132	164,508	547,761	2,058,746
OZ	15,676	152,285	165,298	2,048,508
ON	33,261	142,755	74,858	337,734
OT	21,613	133,925	450,163	2,530,954
PS	35,950	122,987	46,250	308,619
OU	32,187	108,676	87,442	250,417
OI	8,092	104,566	391,122	3,622,811
OE	42	96,737	586	299,032
PM	26,842	89,615	83,002	360,579
NE	7,622	74,483	35,972	1,051,284
OJ	11,271	71,925	70,005	422,374
PB	18,616	71,252	107,043	930,532
PD	19,701	68,831	60,969	215,075
PJ	6,158	51,252	17,670	101,576
OR	17,572	46,697	213,457	642,441
OW	4,201	40,926	9,757	279,762
NF	2,515	36,785	382,080	1,125,670
PP	3,543	31,565	54,673	730,110
PT	6,720	28,030	9,620	53,222
PQ	7,912	25,344	13,680	67,742
PI	1,456	21,901	32,426	119,459
PH	5,829	21,161	7,954	35,964
PV	8,186	20,309	24,725	723,488
NB	4,025	19,606	9,591	49,270
PC	2,591	19,259	3,891	194,389
PL	882	17,757	882	244,675
OH	2,557	14,718	11,707	60,630
OK	1,567	12,665	10,885	105,388
PE	8,205	12,655	39,010	163,420
PU		12,625		29,512
PR	3,111	11,786	55,721	221,451
OQ	3,728	11,375	23,880	75,877

Member	Traded Vol in mn € June 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € June 2010	Term Adjusted Vol in mn € Year 2010
PK	807	9,958	5,649	69,867
NA	3,150	9,486	16,739	60,565
OY	769	8,133	10,173	22,322
OB	225	3,241	389	71,156
PY	510	2,979	107,997	113,291
PO	845	2,836	1,271	4,516
OA	644	2,735	2,560	14,622
OX	159	1,073	295	4,964
PZ		671		1,177
PW		105		32,885
OM	0	98	0	8,910
NG	10	10	10	10
OC		4		6

*GC Pooling included

Traded Volume GC Pooling Market

Member	Traded Vol GCP in mn € June 2010	Traded Vol GCP in mn € Year 2010	Term Adj. Vol GCP in mn € June 2010	Term Adj. Vol GCP in mn € Year 2010
QX	100,628	640,353	391,640	3,472,031
PX	142,880	581,125	574,756	3,199,880
NC	53,446	420,609	763,763	4,492,282
OD	68,447	332,021	454,154	2,330,876
OS	60,598	273,898	310,797	2,212,514
PN	50,992	250,882	138,692	654,607
QY	42,592	160,404	529,353	2,004,253
OP	20,450	159,096	568,250	2,655,314
OT	21,613	133,925	450,163	2,530,954
OZ	14,400	125,780	161,450	1,265,617
PS	35,950	122,987	46,250	308,619
OG	27,700	120,281	43,650	254,571
OU	31,641	104,538	83,691	221,798
OI	7,838	102,583	389,449	3,608,316
QZ	26,575	101,557	46,605	319,257
OE		96,671		298,361
PD	19,701	68,831	60,969	215,075
NE	6,698	65,152	20,822	750,053
PB	12,882	50,648	94,767	880,375
OJ	5,739	44,736	33,910	242,507
OW	4,200	40,757	9,750	279,082
NF	2,515	36,785	382,080	1,125,670
OR	15,830	34,403	179,405	429,418
PT	6,720	27,607	9,620	50,857
PC	2,591	19,259	3,891	194,389
NB	3,431	16,751	5,431	24,141
PV	7,289	14,834	17,254	588,814
OH	2,557	14,718	11,707	60,630
PE	8,205	12,655	39,010	163,420
OQ	3,086	8,911	5,008	15,933
PL		5,700		85,950
ON	1,960	2,210	5,440	6,990
PY	210	220	73,070	73,130
PW		105		32,885
OK		51		51
NG	10	10	10	10
PM		1		1

*EXTended basket included

LIST OF PARTICIPANTS (# 64)

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	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.	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	
Jefferies International Limited	GB	London	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 & 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
NRW.Bank	D	Dusseldorf	x

Participant	Country	City	GC Pooling
Pictet & Cie.	CH	Geneva	
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	

SERVICES AND CONTACTS

	Area	Phone	Fax	E-Mail
Functional Helpdesk	Eurex Repo	+41 58854 2424	+41 58854 2011	funchelp@eurexrepo.com
	Eurex Clearing CCP Hotline	+49 69211 11940	+49 69211 11401	clearing@eurexclearing.com
	Eurex Clearing Risk Operation	+49 69211 12452	+49 69211 18440	risk@eurexchange.com
	Xemac	+49 69211 11410	+49 69211 14305	xemac@clearstream.com
	CmaX	+352 2433 8113	+352 2433 8270	cmx@clearstream.com
Technical Helpdesk	EX Repo Zurich	+41 58854 2488	+41 58854 2898	techhelp@eurexrepo.com
	EX Repo London	+44 207864 4334	+44 207864 4333	techhelp@eurexrepo.com
	EX Repo Geneva	+41 58 854 2028	+41 58 854 3488	techhelp@eurexrepo.com
	Xemac System	+49 69211 11910	+49 69211 11001	sysclhelp@deutsche-boerse.com
	Xemac	+49 69211 11730	+49 69211 13971	tmr-zos@deutsche-boerse.com
Sales & Account Management	EX Repo Frankfurt Ingo Deisenroth / Max Dannheimer	+49 69211 14193 +49 69211 13294	+49 69211 14477	sales@eurexrepo.com
	EX Repo London Bethany Harlock / Dale Fullilove	+44 207862 7228 +44 207862 7238	+44 207862 9228	sales@eurexrepo.com
	EX Repo Paris Alexandra Morelle/ Dale Fullilove	+331 5527 6769	+331 5527 6750	sales@eurexrepo.com
	CmaX/Xemac Gösta Feige/ Carsten Hiller	+352 243 32394 +49 69211 12757	+352 243 632394	gfs@clearstream.com
	CmaX/Xemac Pascal Morosini	+352 243 36868	+352 243 636868	gfs@clearstream.com



© Eurex 2010

Deutsche Börse AG (DBAG), Clearstream Banking AG (Clearstream), Eurex Frankfurt AG, Eurex Clearing AG (Eurex Clearing) as well as Eurex Bonds GmbH (Eurex Bonds) and Eurex Repo GmbH (Eurex Repo) are corporate entities and are registered under German law. Eurex Zürich AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. U.S. Exchange Holdings, Inc. and International Securities Exchange Holdings, Inc. (ISE) are corporate entities and are registered under U.S. American law. Eurex Frankfurt AG (Eurex) is the administrating and operating institution of Eurex Deutschland. 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, Clearstream, Eurex, Eurex Clearing, Eurex Bonds, Eurex Repo as well as the Eurex Exchanges 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 purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication 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 and Eurex Clearing offer services directly to members of the Eurex exchanges respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, 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 Dow Jones EURO STOXX 50[®] Index Futures contracts, Dow Jones EURO STOXX[®] Select Dividend 30 Index Futures contracts, Dow Jones STOXX 50[®] Index Futures contracts, Dow Jones STOXX[®] 600 Index Futures contracts, Dow Jones STOXX[®] Large/Mid/Small 200 Index Futures contracts, Dow Jones EURO STOXX[®] Banks Futures contracts, Dow Jones STOXX[®] 600 Banks/Industrial Goods & Services/Insurance/Media/Personal & Household Goods/Travel & Leisure/Utilities Futures contracts, Dow Jones Global Titans 50 IndexSM Futures contracts, DAX[®] Futures contracts, MDAX[®] Futures contracts, TecDAX[®] Futures contracts, SMIM[®] Futures contracts, SLI Swiss Leader Index[®] Futures contracts, RDXxt[®] USD – RDX Extended Index Futures contracts, Eurex inflation derivatives, Eurex commodity derivatives, Eurex weather derivatives, Eurex property derivatives 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[®], DAX[®], DivDAX[®], eb.rexx[®], Eurex[®], Eurex Bonds[®], Eurex Repo[®], Eurex Strategy WizardSM, Euro GC Pooling[®], EXT[®], FDAX[®], FWB[®], GC Pooling[®], GCPI[®], MDAX[®], ODAX[®], SDAX[®], TecDAX[®], USD GC Pooling[®], VDAX[®], VDAX-NEW[®], Xetra[®] and XTF Exchange Traded Funds[®] are registered trademarks of DBAG.

Phelix Base[®] and Phelix Peak[®] are registered trademarks of European Energy Exchange EEX.

The service marks MSCI Russia and MSCI Japan are the exclusive property of Morgan Stanley Capital International, Inc.

RDXxt[®] is a registered trademark of Wiener Börse AG (Vienna Stock Exchange).

iTraxx[®] is a registered trademark of International Index Company Limited (IIC) and has been licensed for the use by Eurex. IIC does not approve, endorse or recommend Eurex or iTraxx[®] Europe 5-year Index Futures, iTraxx[®] Europe HiVol 5-year Index Futures and iTraxx[®] Europe Crossover 5-year Index Futures.

Eurex is solely responsible for the creation of the Eurex iTraxx[®] Credit Futures contracts, their trading and market surveillance. ISDA[®] neither sponsors nor endorses the product's use. ISDA[®] is a registered trademark of the International Swaps and Derivatives Association, Inc.

IPD UK Annual All Property Index is a registered trademark of Investment Property Databank Ltd. (IPD) and has been licensed for the use by Eurex for derivatives.

SLI[®], SM[®], SMIM[®], and VSM[®] are registered trademarks of SIX Swiss Exchange AG.

STOXX[®], Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index, Dow Jones STOXX[®] TMI Index, VSTOXX[®] Index, Dow Jones EURO STOXX 50[®] DVP, Dow Jones EURO STOXX[®] Select Dividend 30 Index, Dow Jones EURO STOXX[®]/STOXX[®] 600 Sector Indexes as well as the Dow Jones EURO STOXX 50[®] Index and Dow Jones STOXX 50[®] Index are service marks of STOXX Ltd. and/or Dow Jones & Company, Inc.

Dow Jones, Dow Jones Global Titans 50 IndexSM and Dow Jones Sector Titans IndexesSM are service marks of Dow Jones & Company, Inc. Dow Jones-UBS Commodity IndexSM and any related sub-indexes are service marks of Dow Jones & Company, Inc. and UBS AG. All derivatives based on these indexes are not sponsored, endorsed, sold or promoted by STOXX Ltd., Dow Jones & Company, Inc. or UBS AG, and neither party makes any representation regarding the advisability of trading or of investing in such products.

All references to London Gold and Silver Fixing prices are used with the permission of The London Gold Market Fixing Limited as well as The London Silver Market Fixing Limited, which for the avoidance of doubt has no involvement with and accepts no responsibility whatsoever for the underlying product to which the Fixing prices may be referenced.

PCS[®] and Property Claim Services[®] are registered trademarks of ISO Services, Inc.

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