



monthly news

Euro Repo Market

e u r e x
repo

daily outstanding volume records in bn € reached in August 2009

Overall	GC Pooling
101.9	73.0

September 2, 2009

NEWS

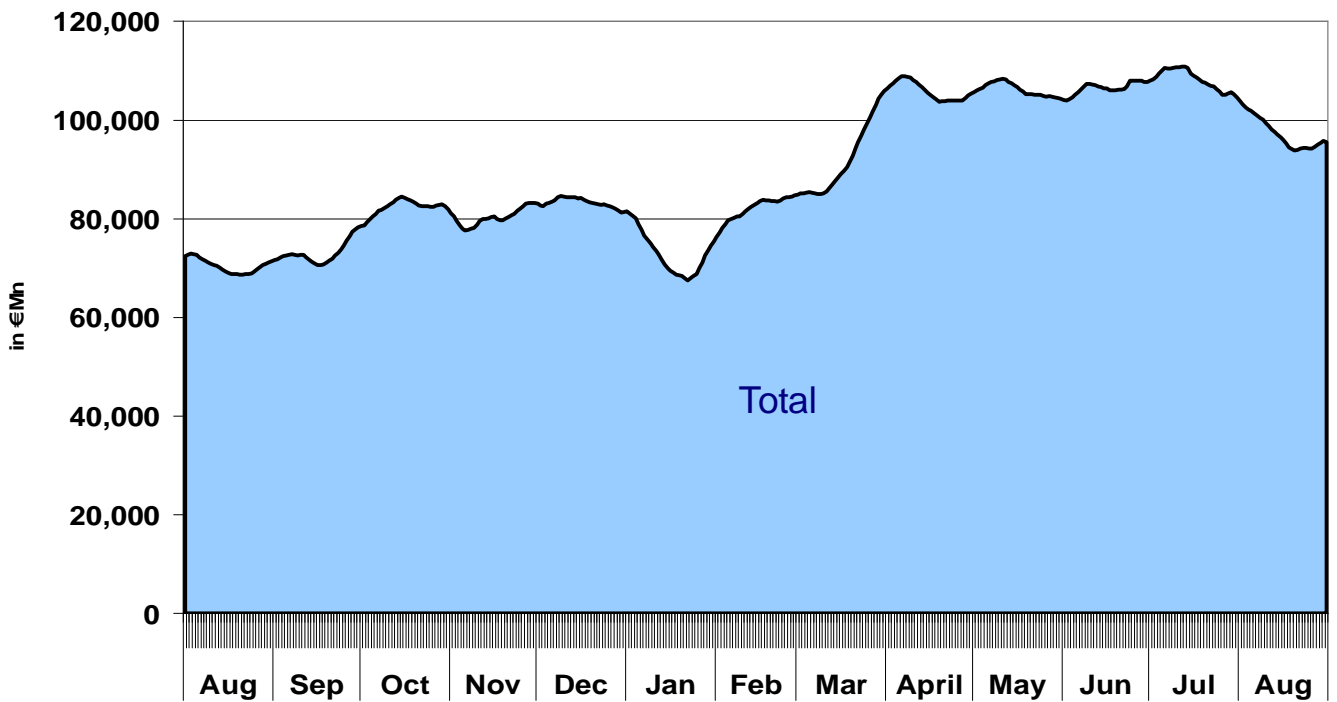
- August: **EUR GC Pooling ECB Basket (DE000A0AE077)**
Listing of further 700 Government Guaranteed (GG2) instruments
- August: **Coreal Credit Bank AG**
Admitted as new participant
- August: **NRW Bank**
Admitted as new participant for GC Pooling
- August: **Newedge Group**
Admitted as new participant
- August: **The Royal Bank of Scotland plc**
Admitted as new participant

EVENTS & CONFERENCES

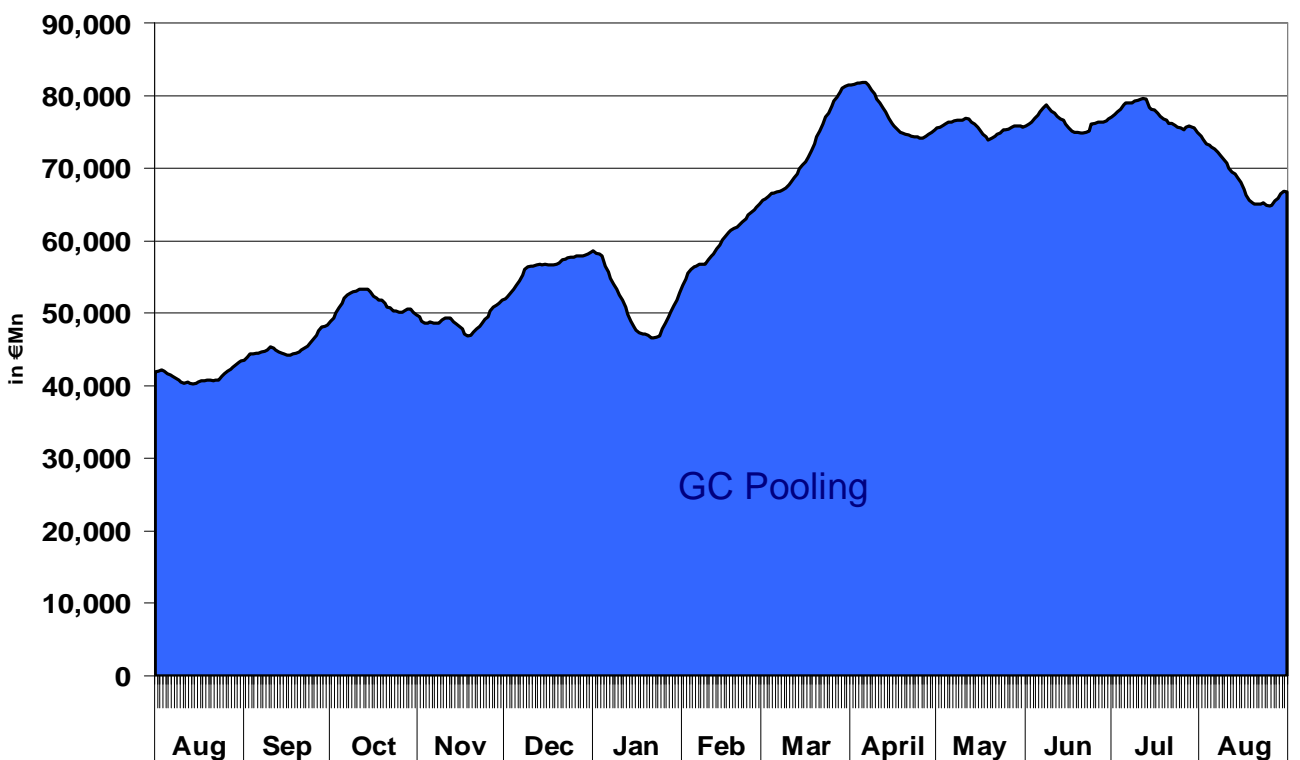
- August 27: **Repo Bar took place in Duesseldorf**
- September 8: **Repo Bar will take place in Vienna**
Palmenhaus, Burggarten 1, 1010 Vienna
- September 9: **Clearstream and Eurex Repo Event in Amsterdam**
Efficient Liquidity and Collateral Management,
NH Grand Hotel Krasnapolski, Dam 9, 1012 JS Amsterdam

VOLUMES 2008/2009

Outstanding Volume



*20 day moving average/single counted



*20 day moving average/single counted

Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	1.5bn	421mn
Longest	273 days (50mn)	218 days (51mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	199bn (Jul: 231bn)	87bn (Jul: 174bn)

Member	Traded Vol in m €August 2009	Traded Vol in m €Year 2009	Term Adjusted Vol in m €August 2009	Term Adjusted Vol in m €Year 2009
WT	74,232	858,198	284,838	2,606,329
VH	107,241	852,206	618,506	4,216,585
VC	38,689	722,921	271,964	3,179,447
VE	80,533	701,173	353,896	3,757,338
VW	54,734	646,664	229,031	3,312,509
VS	84,839	619,498	219,582	4,489,386
WZ	75,068	430,609	236,391	1,542,634
VP	31,396	295,990	319,265	3,463,700
VN	18,062	265,176	44,044	675,318
UF	15,726	216,649	98,781	1,296,615
UB	34,003	209,434	139,043	2,085,478
VR	17,773	190,557	66,416	879,404
WQ	9,258	190,487	28,457	744,179
VT	44,846	182,962	121,580	739,638
VO	21,241	179,500	54,723	1,095,709
UE	32,441	164,949	58,593	400,063
WP	34,545	163,884	64,675	625,810
VI	14,268	157,831	54,659	2,260,668
VF	16,657	139,241	289,204	3,170,790
WS	10,692	129,786	49,802	1,031,576
VX	9,061	127,407	319,422	4,447,327
VV	1,956	95,683	14,930	356,468
VZ	10,419	80,453	24,009	129,541
WY	2,820	64,091	4,890	359,603
VA	14,878	58,665	48,697	236,852
WW	17,502	56,929	26,960	208,311
VB	1,956	49,811	3,060	112,375
WU	3,978	39,616	42,219	245,157
UA	2,574	34,064	31,711	815,233
VY	2,657	21,203	18,497	123,974
VU	1,114	17,494	4,651	42,672
VK	0	11,099	0	72,867
UH	975	9,983	1,575	15,443
U D	2,467	9,669	9,623	17,447
VL	190	8,810	1,305	118,266
UG	3,900	5,561	32,650	35,311
WR	272	3,768	2,443	37,890
UC	232	2,851	1,299	67,954
VJ	138	2,177	960	20,713
VD	468	1,402	4,017	11,833
WO	58	975	58	2,410
VG	41	334	268	2,027
VQ	5	89	32	653
UJ	30	30	90	90
UI		3		22

*Euro GC Pooling included

Traded Volume GC Pooling

Member	Traded Vol EGP in m €August 2009	Traded Vol EGP in m €Year 2009	Term Adj. Vol EGP in m €August 2009	Term Adj. Vol EGP in m €Year 2009
VC	38,689	722,921	271,964	3,179,447
VW	53,271	635,286	104,279	2,960,925
VH	60,830	622,291	255,950	2,895,485
VE	53,812	616,730	275,276	3,349,464
WT	59,174	609,314	106,964	1,136,599
VS	74,268	545,753	185,868	3,373,940
WZ	71,829	406,907	166,454	1,034,896
VP	30,022	272,456	313,172	3,279,401
UB	31,437	183,586	128,318	941,895
WP	33,727	153,108	58,067	422,433
UE	31,009	152,731	44,949	296,627
UF	9,300	147,104	45,300	467,362
VF	16,605	139,034	277,955	3,140,540
VR	10,934	133,488	14,136	368,667
VI	9,517	131,881	43,291	2,075,873
VX	8,820	123,687	317,730	4,418,378
WQ	4,650	109,770	9,950	172,436
VO	10,250	102,429	32,450	699,879
VV	1,910	95,100	14,610	351,999
VT	8,923	80,522	42,152	289,873
VZ	10,419	80,453	24,009	129,541
WY	2,820	64,091	4,890	359,603
WS	6,005	61,786	8,605	734,601
UH	975	9,983	1,575	15,443
UG	3,900	5,561	32,650	35,311
VY	0	5,196	0	12,746
VN	250	4,512	250	6,532
VB		1,600		2,900
U D	1,500	1,500	2,500	2,500
UA	50	50	100	100
UJ	30	30	90	90

*EXTended basket included

LIST OF PARTICIPANTS (# 54)

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	
Bantleon Bank AG	CH	Zug	
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	x
BRD Finanzagentur	D	Frankfurt	x
Calyon	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
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 & Co International PLC	GB	London	
Morgan Stanley Bank AG	D	Frankfurt	x
NATIXIS	D	Frankfurt	
Newedge Group	GB	London	
Norddeutsche Landesbank	D	Hannover	x
NRW.Bank	D	Duesseldorf	x
Pictet & Cie.	CH	Geneva	
Royal Bank of Scotland PLC	GB	London	
Raiffeisen Zentralbank Österreich AG	A	Vienna	x
Sal. Oppenheim	D	Frankfurt	x
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	

Participant	Country	City	GC Pooling
Stadtsparkasse Duesseldorf	D	Duesseldorf	
UBS Ltd.	GB	London	
WestLB AG	D	Duesseldorf	x
WGZ-Bank AG	D	Duesseldorf	

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	syschelp@deutsche-boerse.com
	Xemac	+49 69211 11730	+49 69211 13971	tmr-zos@deutsche-boerse.com
Sales & Account Management	EX Repo Frankfurt Ingo Deisenroth	+49 69211 14193	+49 69211 14477	sales@eurexrepo.com
	EX Repo London Bethany Harlock / Dale Fullilove	+44 207862 7228	+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	+352 243 32394	+352 243 632394	gsf@clearstream.com
	CmaX/Xemac Pascal Morosini	+352 243 36868	+352 243 636868	gsf@clearstream.com



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

Eurex Zürich AG
Selnaustrasse 30
8021 Zurich
Switzerland

www.eurexrepo.com

ARBN Number
Eurex Frankfurt AG ARBN 100 999 764

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