



monthly news

Euro Repo Market

e u r e x
repo

daily outstanding volume records in bn € reached in September 2009	
Overall	GC Pooling
107.4	80.6

SYSTEMS & SERVICES

October 7, 2009

September: Eurex Repo and Deutsche Börse provides the **GC Pooling EUR Overnight Index** (GCPI, DE000A0YKSA9 and GCPIVOL, DE000A0YKS10) for the short-term secured money market. The GCPI represents a volume-weighted average of all interest rates from overnight transactions concluded in the GC Pooling ECB basket (DE000A0AE077) on the effective day. The GCPIVOL represents the total volume of all overnight transactions in the GC Pooling ECB basket (DE000A0AE077) concluded on the effective day. Every day at 6 p.m. CET., the GC Pooling EUR Overnight Index is calculated and distributed to the main data vendors:
e.g. Bloomberg - "GCPION" (rates) / "GCPIONV" (volume);
Reuters - ".GCPION" (rates) / ".GCPIONV" (volume)

NEWS

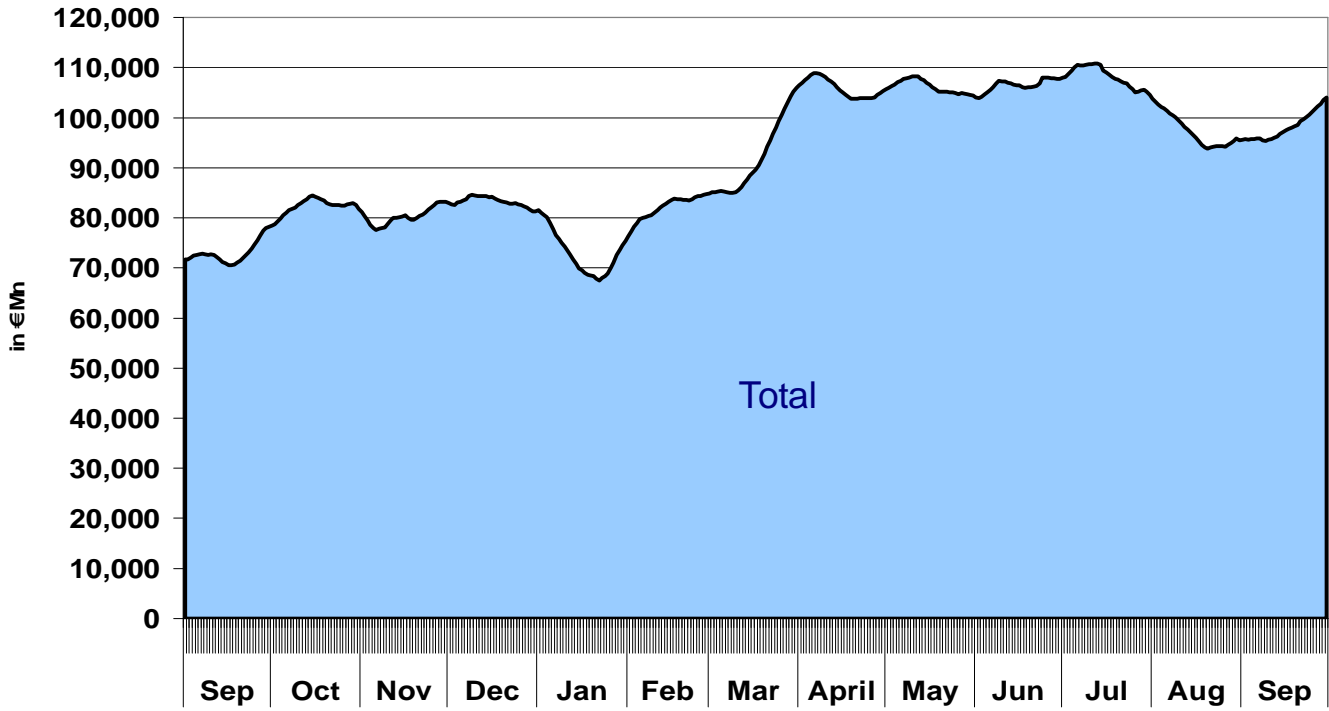
September: **Stadtsparkasse Dusseldorf**
Admitted as new participant for GC Pooling

EVENTS & CONFERENCES

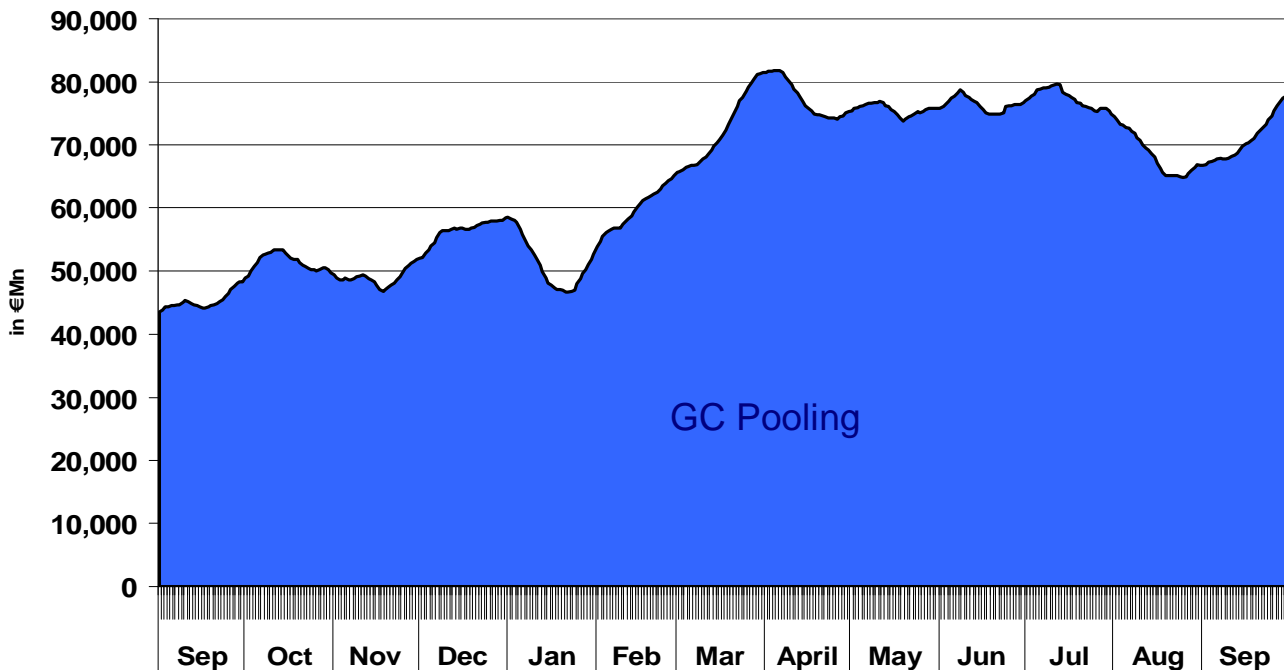
- September 8: **Eurex Repo Bar took place in Vienna**
- September 9: **Clearstream and Eurex Repo Event took place in Amsterdam**
- October 6: **GCP Equity Workshop – Kick off meeting**
Neue Börsenstrasse 1, 60487 Frankfurt
- October 21: **Advisory Board Meeting Special**
Neue Börsenstrasse 1, 60487 Frankfurt
- October 27: **Joint Eurex Repo and Bonds Bar will take place in Munich**
"NEKTAR", Stubenvollstrasse 1, 81667 München

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	2.0bn	236mn
Longest	365 days (100mn)	106 days (10mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	219bn (Aug: 199bn)	131bn (Aug: 87bn)

Member	Traded Vol in m €September 2009	Traded Vol in m €Year 2009	Term Adjusted Vol in m €September 2009	Term Adjusted Vol in m €Year 2009
UO	149,094	1,007,292	559,684	3,166,304
TH	125,239	977,445	551,453	4,768,039
TM	91,919	793,092	753,718	4,511,134
UR	23,964	746,885	307,314	3,486,761
TF	118,815	738,313	419,312	4,908,757
SC	39,574	686,238	413,920	3,726,708
UX	56,821	487,430	178,358	1,720,991
SD	32,452	328,442	465,797	3,929,498
TP	35,763	300,939	56,365	731,683
SF	32,493	241,927	204,232	2,289,710
SB	16,389	233,039	98,880	1,395,495
TG	42,503	225,465	179,721	919,359
TQ	23,114	213,672	80,715	960,676
TB	9,480	199,967	14,863	759,043
TU	16,853	196,352	115,553	1,211,261
US	29,217	193,101	44,484	670,906
SA	16,088	181,038	36,962	437,025
UY	16,536	174,368	323,443	2,584,111
TV	21,400	160,641	296,135	3,466,925
UQ	12,221	142,006	88,442	1,120,017
SG	11,357	138,764	679,868	5,127,195
TX	15,278	110,961	60,549	417,017
TN	19,336	99,789	30,036	159,577
TA	9,870	68,534	31,198	268,453
TJ	3,192	67,283	8,172	367,775
U Z	6,900	63,830	12,310	220,621
UN	9,546	59,356	14,131	126,507
UK	3,502	43,118	14,978	260,134
TO	2,804	36,868	33,831	849,065
SH	17,350	27,019	21,250	38,697
TZ	18,415	23,976	41,741	77,052
TY	2,737	23,940	18,912	142,886
TS	2,380	19,875	8,974	51,646
TD	1,676	12,775	1,676	74,543
SE	1,000	10,983	1,700	17,143
UW	9,244	9,274	93,429	93,519
TI	303	9,114	5,855	124,122
UP	3,057	6,826	15,872	53,763
TR	486	3,337	1,788	69,742
UL	102	2,279	717	22,320
UU	185	1,587	1,215	13,048
UM	533	1,508	648	3,057
TC	4	338	19	2,047
TL	1	90	7	660
TT		3		22

*Euro GC Pooling included

Traded Volume GC Pooling

Member	Traded Vol EGP in m €September 2009	Traded Vol EGP in m €Year 2009	Term Adj. Vol EGP in m €September 2009	Term Adj. Vol EGP in m €Year 2009
UR	23,964	746,885	307,314	3,486,761
UO	125,221	734,535	430,307	1,566,906
TH	82,090	704,381	446,006	3,341,491
TM	70,130	686,860	703,733	4,053,197
SC	36,051	671,337	408,799	3,369,724
TF	108,887	654,640	374,984	3,748,924
UX	53,004	459,911	101,454	1,136,350
SD	30,436	302,892	460,127	3,739,528
SF	23,550	207,136	186,600	1,128,495
US	28,531	181,639	39,485	461,918
SA	15,500	168,231	26,520	323,147
TV	21,400	160,434	296,135	3,436,675
SB	13,225	160,329	68,410	535,772
TQ	16,171	149,659	22,171	390,838
UY	16,153	148,034	313,518	2,389,391
SG	10,877	134,564	676,595	5,094,973
TB	6,200	115,970	7,580	180,016
TU	8,185	110,614	89,725	789,604
TX	15,215	110,315	60,105	412,104
TN	19,336	99,789	30,036	159,577
TG	8,747	89,269	90,948	380,821
TJ	3,192	67,283	8,172	367,775
UQ	4,037	65,823	41,537	776,138
TZ	18,415	23,976	41,741	77,052
SH	17,350	18,850	21,250	23,750
SE	1,000	10,983	1,700	17,143
UW	9,244	9,274	93,429	93,519
TY	165	5,361	1,155	13,901
TP	300	4,812	300	6,832
UN		1,600		2,900
TO	1,200	1,250	1,900	2,000

*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	x
UBS Ltd.	GB	London	
WestLB AG	D	Duesseldorf	x
WGZ-Bank AG	D	Duesseldorf	

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