



monthly news

Euro Repo Market

e u r e x
repo

daily outstanding volume records in bn € reached in October 2009

Overall	GC Pooling
111.3	82.4

SYSTEMS & SERVICES

November 5, 2009

- October 21: **Enhancement in Agency GC, Euro Covered Bond and Euro Government GC**
Enhance Agency GC (AGCGC), Euro Covered Bond (ECOBGC) by securities issued in Belgium, Finland, Luxemburg, The Netherlands and Portugal, Euro Government GC (EGOVGC) by European community EU bonds. Details on List of securities can be find on the trading system: TOOLS/BASKET/Securities or on homepage <http://www.eurexrepo.com/euro/baskets.html>
- November 9: **GC Pooling: Extension of Trading Hours for Overnight Contracts**
Eurex Repo will extend the trading hours (cut-off time) for all GC Pooling participants from 3:30 CET to 4:00 CET for GC Pooling euro contracts with front legs to be settled on the same day. This will affect the two trading products Euro GC ECB basket and Euro GC EB EAD EXT basket.
- November 30: **New release V10.2.X is mandatory and will be in production**
This release includes partial closing for open repo trades

NEWS

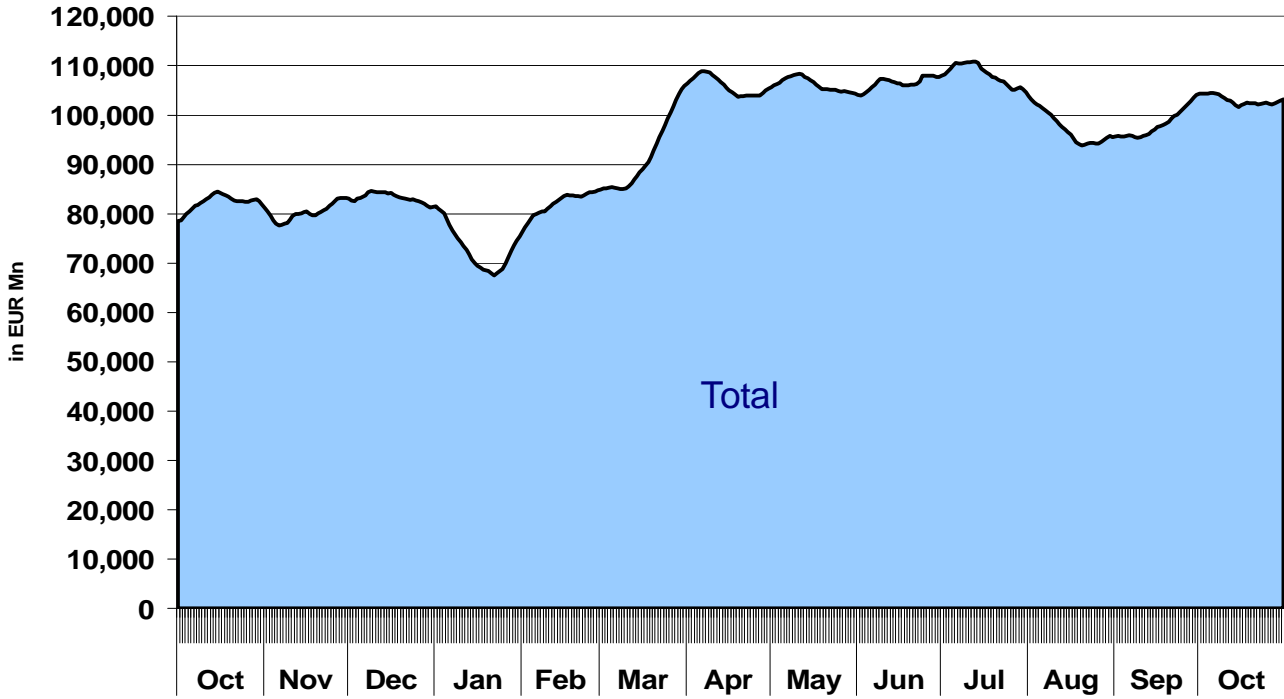
- Nomura International plc.**
Admitted as new participant
- Nordea Bank Danmark A/S**
Admitted as new participant
- ING Bank N.V.**
Admitted as new participant
- Danske Bank A/S**
Admitted as new participant

EVENTS & CONFERENCES

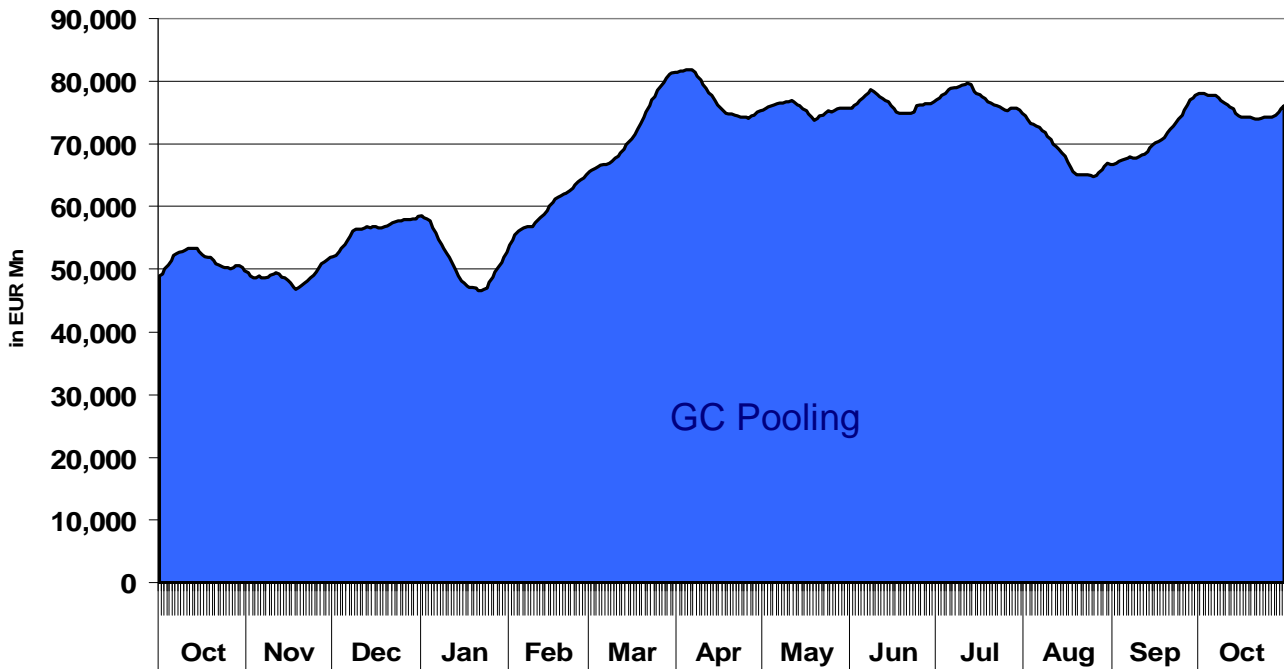
- October 6: **GCP Equity Workshop – Kick off meeting took place in Frankfurt**
- October 21: **Special Advisory Board Meeting took place in Frankfurt**
- October 27: **Joint Eurex Repo and Bonds Bar took place in Munich**

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	892mn
Longest	365 days (100mn)	94 days (157mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	246bn (Sep: 219bn)	107bn (Sep: 131bn)

Member	Traded Vol in mn € October 2009	Traded Vol in mn € Year 2009	Term Adjusted Vol in mn € October 2009	Term Adjusted Vol in mn € Year 2009
UO	134,332	1,141,624	681,059	3,847,607
TH	102,010	1,079,455	557,840	5,325,879
TM	73,851	866,943	604,966	5,116,176
TF	112,007	850,321	352,767	5,261,583
UR	30,105	776,990	268,755	3,755,516
SC	25,265	711,503	347,304	4,074,086
UX	73,251	560,680	190,718	1,911,751
SD	37,535	365,977	135,542	4,065,039
TP	39,211	340,150	82,955	814,638
SF	47,973	289,900	116,597	2,406,307
TG	52,768	278,233	184,643	1,104,001
SB	18,428	251,467	164,341	1,560,326
TQ	14,656	228,328	54,892	1,015,719
TU	25,440	221,792	92,832	1,304,094
US	13,292	206,393	22,617	693,665
TB	4,048	204,015	5,248	764,291
SA	16,284	197,322	72,040	509,065
UY	15,324	189,692	424,908	3,009,509
TV	21,720	182,361	342,195	3,809,120
UQ	9,319	151,325	100,335	1,220,352
SG	905	139,669	102,737	5,229,932
TX	4,685	115,646	59,439	476,456
TN	3,443	103,232	42,263	201,840
TA	3,035	71,569	21,540	289,994
UN	11,048	70,404	16,661	143,168
TJ	1,415	68,698	17,205	384,980
U Z	4,415	68,245	7,524	228,145
TZ	35,265	59,241	102,935	179,987
UK	5,288	48,406	17,282	277,417
SH	12,752	39,771	17,752	56,449
TO	2,639	39,507	100,822	949,887
TD	14,529	27,303	22,914	97,457
TY	2,293	26,232	15,761	158,648
TS	1,887	21,762	10,673	62,319
UW	5,826	15,100	18,666	112,185
SE		10,983		17,143
TI	397	9,511	8,028	132,150
UP	872	7,698	2,991	56,754
UU	2,489	4,076	19,351	32,399
TR	419	3,755	1,654	71,396
UL	50	2,329	120	22,657
UM	146	1,654	252	3,310

Member	Traded Vol in mn € October 2009	Traded Vol in mn € Year 2009	Term Adjusted Vol in mn € October 2009	Term Adjusted Vol in mn € Year 2009
TC	275	613	1,761	3,808
SI	136	136	534	534
TL	2	92	11	671
TT		3		22

*Euro GC Pooling included

Traded Volume GC Pooling

Member	Traded Vol EGP in mn € October 2009	Traded Vol EGP in mn € Year 2009	Term Adj. Vol EGP in mn € October 2009	Term Adj. Vol EGP in mn € Year 2009
UO	106,684	841,219	496,853	2,063,759
UR	30,105	776,990	268,755	3,755,516
TH	63,348	767,729	448,348	3,789,839
TF	103,508	758,148	318,638	4,067,562
TM	59,751	746,611	558,225	4,611,422
SC	22,746	694,083	338,806	3,708,530
UX	71,334	531,245	149,674	1,286,024
SD	36,858	339,750	130,938	3,870,466
SF	24,400	231,536	78,400	1,206,895
US	12,650	194,289	17,900	479,818
SA	15,600	183,831	65,700	388,847
TV	21,720	182,154	342,195	3,778,870
SB	14,005	174,334	101,840	637,612
UY	14,810	162,844	418,280	2,807,671
TQ	9,022	158,681	19,882	410,720
SG	750	135,314	101,503	5,196,476
TU	15,520	126,134	54,970	844,574
TB	3,264	119,234	4,464	184,480
TX	4,665	114,980	59,300	471,404
TG	22,430	111,699	105,445	486,266
TN	3,443	103,232	42,263	201,840
UQ	5,345	71,168	84,545	860,683
TJ	1,415	68,698	17,205	384,980
TZ	35,265	59,241	102,935	179,987
SH	12,752	31,602	17,752	41,502
UW	5,826	15,100	18,666	112,185
TP	9,600	14,412	14,200	21,032
SE		10,983		17,143
TY		5,361		13,901
TO	1,440	2,690	5,940	7,940
UN		1,600		2,900

*EXTended basket included

LIST OF PARTICIPANTS (# 58)

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
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.	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
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	D	Frankfurt	
Newedge Group	GB	London	
Nomura International plc.	GB	London	
Norddeutsche Landesbank	D	Hannover	x
Nordea Bank Danmark A/S	DK	Copenhagen	
NRW.Bank	D	Duesseldorf	x
Pictet & Cie.	CH	Geneva	
Royal Bank of Scotland PLC	GB	London	

Participant	Country	City	GC Pooling
Raiffeisen Zentralbank Österreich AG	A	Vienna	x
Sal. Oppenheim	D	Frankfurt	x
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	
Stadtsparkasse Duesseldorf	D	Duesseldorf	x
UBS Ltd.	GB	London	
WestLB AG	D	Duesseldorf	x
WGZ-Bank AG	D	Duesseldorf	

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Published by
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60487 Frankfurt/Main
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www.eurexrepo.com

ARBN Number
Eurex Frankfurt AG ARBN 100 999 764

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