



# monthly news

Euro Repo Market

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r e p o

Daily outstanding volume record in bn € reached in November 2010	
Overall	GC Pooling
137.6	116.9

December 3, 2010

## SYSTEMS & SERVICES

- Nov 26: **Introduction of Re-use of GC Pooling Collateral for Margining**
- Eurex Clearing Members participating in GC Pooling® trading at Eurex Repo GmbH and using Clearstream Banking AG's collateral management system Xemac® are allowed to re-use the GC Pooling® ECB basket for Eurex Clearing Margining.
  - For further details please kindly read the *Eurex Clearing circular 082/10* or contact your Eurex Repo Sales person.

## NEWS

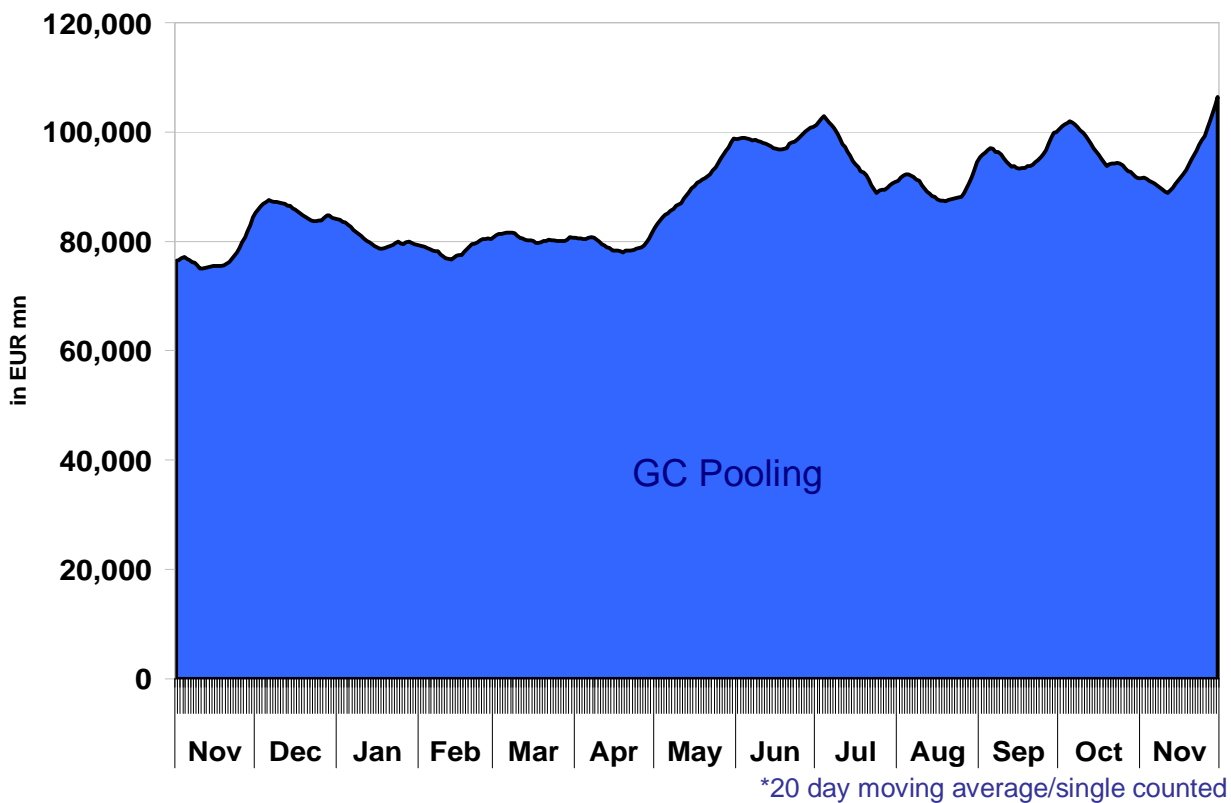
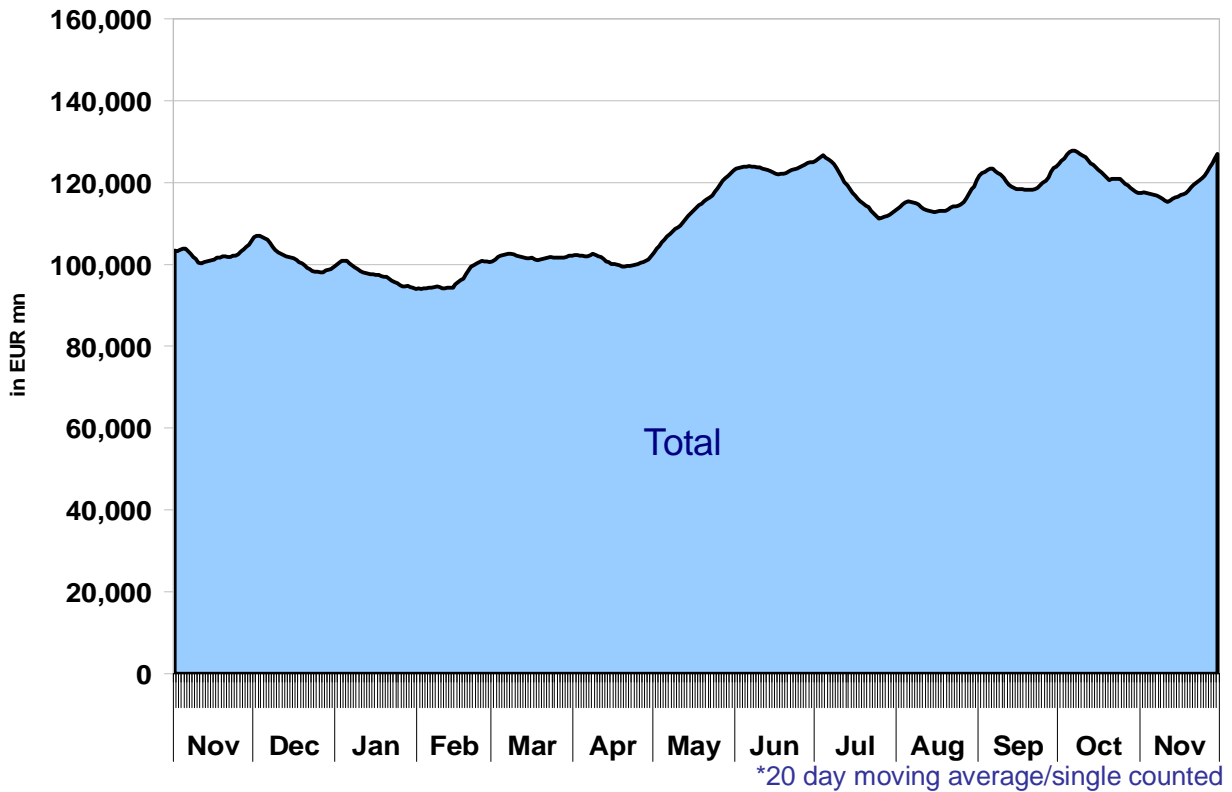
- Oct: Admitted as participant for the Euro Repo and GC Pooling Market
- **Raiffeisenverband Salzburg, Salzburg**

## EVENTS & CONFERENCES

- Nov 18: Joint Repo / Bonds Bar took place in Munich
- Nov 25: "Herbstsymposium" of the ACI Foundation with the topic "Collateral" took place in Frankfurt  
Speakers: Michael Stubbe, Head of Market Operations Analysis Division, European Central Bank  
Marcel Naas, Managing Director, Eurex Repo GmbH
- Dec 9: **Our Xmas Repo Bar will take place in Zurich**
- Interio Lounge, Schweizerisches Landesmuseum, Museumsstr. 2, 8021 Zurich  
For more details please see: [http://www.eurexrepo.com/news/repo\\_bar.html](http://www.eurexrepo.com/news/repo_bar.html)

## VOLUMES 2009/2010

### Outstanding Volume



Trades	GC Pooling in €	GC in €	Special in €
<b>Largest</b>	<b>2.0bn</b>	<b>528mn</b>	<b>460mn</b>
<b>Longest</b>	<b>365 days (100mn)</b>	<b>365 days (54mn)</b>	<b>181 days (15mn)</b>

	OverNight GC in €	TomNext GC in €
<b>Traded Vol</b>	<b>328bn (Oct: 200bn)</b>	<b>168bn (Oct: 135bn)</b>

## Traded Volume Euro Market

Member	Traded Vol in mn € November 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € November 2010	Term Adjusted Vol in mn € Year 2010
JH	219,208	1,643,392	844,390	8,196,301
KF	89,633	1,070,825	667,927	6,778,299
JK	140,773	878,806	456,278	6,728,477
KC	160,489	809,632	742,413	4,625,551
KP	96,976	742,520	303,317	4,689,315
KR	39,965	498,299	293,678	2,709,868
KB	44,804	467,781	276,058	4,859,488
JN	47,950	356,528	173,722	2,921,972
JW	50,727	336,916	78,100	708,486
JI	11,603	328,944	56,598	1,149,343
JL	29,391	323,427	90,973	2,860,964
JA	42,290	313,620	92,111	716,293
JY	24,635	298,860	67,167	945,923
JG	39,033	287,980	524,545	4,543,142
JS	42,429	243,114	273,149	2,401,866
KT	34,562	232,598	118,398	885,205
KW	32,769	222,543	371,663	5,562,001
JE	36,479	209,046	59,859	431,402
KE	39,926	191,424	69,335	603,087
JU	19,293	157,875	133,769	1,798,757
JQ	13,296	137,251	70,462	684,579
JX	15,959	132,917	88,291	1,453,511
KY	14,782	125,303	74,905	481,731
KN	132	100,524	9,590	336,727
ID	45,396	93,397	94,336	308,174
KU	16,023	88,900	41,563	405,608
KJ	13,421	85,781	37,423	185,876
IE	13,211	78,680	335,691	1,108,364
JC	13,168	74,867	130,414	1,452,504
KO	8,024	67,790	28,515	187,021
KD	3,578	60,064	25,560	859,176
KL	3,580	59,626	54,665	509,847
KQ	7,520	54,060	9,614	93,644
JF	6,453	49,503	8,893	90,077
KV	10,075	49,150	92,825	444,055
KK	11,171	48,166	27,172	136,698
IB	8,226	46,087	51,610	297,639
JP	1,976	43,306	11,358	1,031,342
IH	2,024	37,843	34,174	419,947
JM	20,171	31,896	43,142	69,187

Member	Traded Vol in mn € November 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € November 2010	Term Adjusted Vol in mn € Year 2010
LY	5,820	30,368	37,156	401,661
KM	3,072	30,334	21,097	166,002
JT	409	24,114	11,862	158,286
KH	1,680	22,053	4,480	295,341
KX	3,266	15,101	9,538	105,400
JJ	1,659	14,410	13,825	95,112
KI		12,625		29,512
KA	1,043	12,590	2,643	77,794
KG	2,731	11,338	45,378	98,647
IG	3,059	11,123	11,523	68,172
JR	5,625	10,812	44,775	78,522
JV	272	4,168	1,253	73,447
KS	1,208	4,073	8,088	24,558
LX	131	3,705	173	6,513
JZ	200	1,550	2,200	12,275
IF		671		1,177
LW	531	535	34,580	34,607
LZ	292	292	8,823	8,823
JB	0	229	0	19,771
IC	0	105	0	32,885
IA	13	25	86	128

\*GC Pooling included

## Traded Volume GC Pooling Market

Member	Traded Vol GCP in mn € November 2010	Traded Vol GCP in mn € Year 2010	Term Adj. Vol GCP in mn € November 2010	Term Adj. Vol GCP in mn € Year 2010
JH	199,490	1,347,365	698,481	6,635,947
KF	74,380	880,138	635,162	5,588,141
JK	115,183	817,384	388,240	6,493,770
KC	155,291	724,654	734,586	4,321,679
KP	95,090	673,039	294,911	3,752,425
KR	33,670	435,875	101,206	1,150,947
KB	41,234	430,046	251,154	4,573,174
JW	50,156	329,484	74,098	657,474
JN	47,198	325,725	171,748	2,090,648
JL	28,688	316,803	69,088	2,688,377
JG	38,926	287,796	514,726	4,519,100
JY	21,566	224,211	46,096	501,383
KW	31,806	216,595	363,043	5,517,073
JS	38,621	214,487	247,836	2,042,648
JE	36,479	209,046	59,859	431,402
KE	39,926	191,424	69,335	603,087
JI	7,005	189,326	19,225	636,541
JX	14,246	117,349	72,378	1,096,985
JU	14,348	110,441	123,598	1,692,178
KY	11,495	96,840	34,135	259,500
KN		96,671		298,361
JQ	9,639	90,896	45,529	373,069
KU	16,023	86,108	41,563	365,410
IE	13,211	78,680	335,691	1,108,364
JC	13,168	74,867	130,414	1,452,504
KO	7,922	66,994	25,462	180,840
ID	39,332	63,393	54,446	94,463
KL	3,580	59,457	54,665	509,167
KV	10,075	49,150	92,825	444,055
JF	6,420	45,278	8,860	63,358
IB	6,998	38,920	11,298	90,078
IH	2,024	37,843	34,174	419,947
JP	1,500	33,508	3,500	743,399
KM	3,072	30,334	21,097	166,002
JR	5,625	10,812	44,775	78,522
KH	1,680	9,410	4,480	92,460
JA	1,625	8,375	12,615	36,885
KQ	5,940	7,340	7,220	9,220
KG	1,750	4,276	40,450	64,256
IG	918	2,262	4,078	39,785
KA	1,043	1,973	2,643	3,973
JZ	200	1,550	2,200	12,275
IC	0	105	0	32,885
IA	13	25	86	128
KD		11		76
KT		1		1

## LIST OF PARTICIPANTS (# 70)

Participant	Country	City	GC Pooling
Aareal Bank AG	D / IRL	Wiesbaden / Dublin	x
ABN Amro Bank N.V.	NL	Amsterdam	
B. Metzler seel. Sohn & Co. KGaA	D	Frankfurt	x
Bank for International Settlements	CH	Basel	
Bank Julius Bär	CH	Zurich	
Banque LBLux S.A.	L	Luxembourg	x
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
Caja Madrid	E	Madrid	x
Crédit Agricole Corporate and Investment Bank	F	Paris	x
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
Dutch State Treasury Agency	NL	The Hague	x
Donner & Reuschel	D	Munich	
DZ Bank AG	D	Frankfurt	x
Fortis Bank S.A.	B	Brussels	x
Goldman Sachs International	GB	London	
Hamburger Sparkasse AG	D	Hamburg	x
Hauck & Aufhäuser Privatbankiers KGaA	D	Frankfurt	
HSBC France S.A.	F	Paris	x
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

Participant	Country	City	GC Pooling
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
Pictet & Cie.	CH	Geneva	
Raiffeisen Bank International AG	A	Vienna	x
Raiffeisenlandesbank Voralberg	A	Bregenz	x
Raiffeisenverband Salzburg	A	Salzburg	x
Royal Bank of Scotland PLC	GB	London	x
Sal. Oppenheim	D	Frankfurt	x
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	x
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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