



monthly news

Euro Repo Market

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New daily outstanding volume records in bn € reached in June 2009	
Overall	GC Pooling
130.2	101.4

July 3, 2009

NEWS

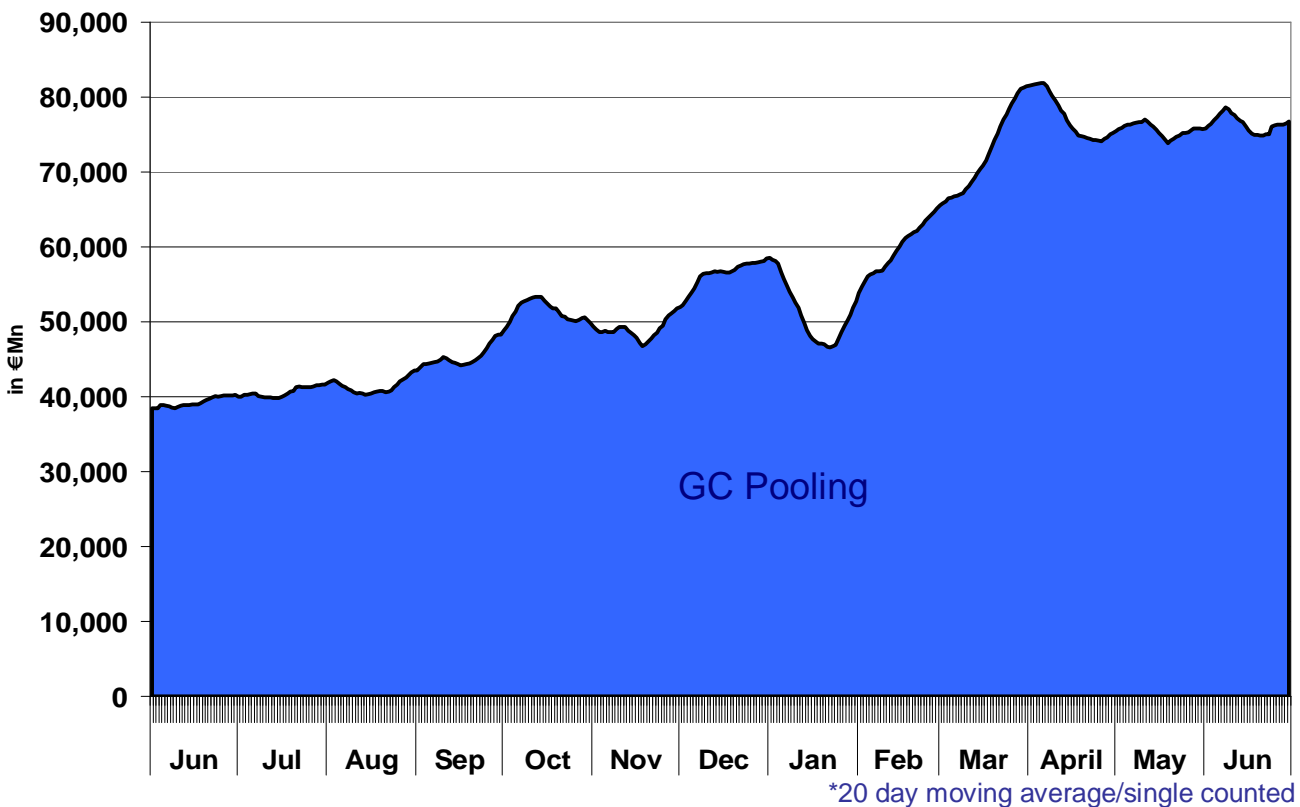
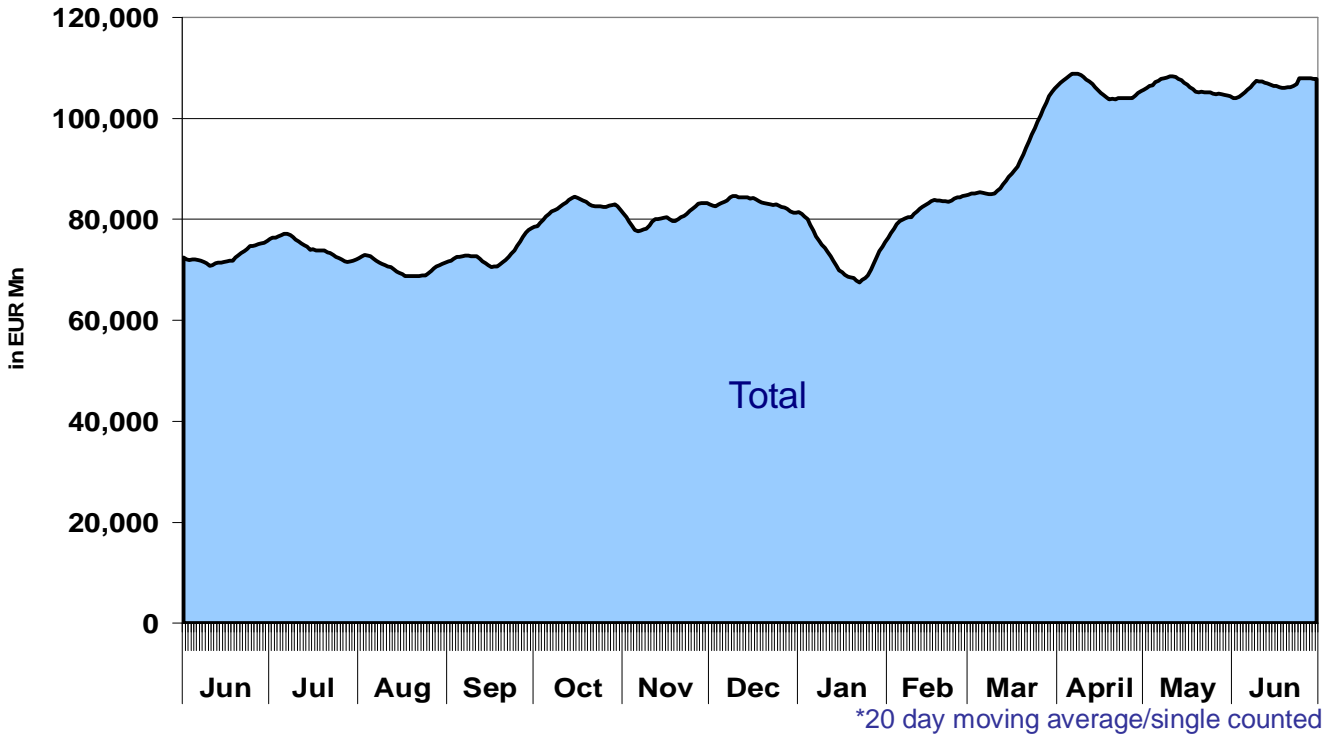
- June: **Stadtsparkasse Duesseldorf, Duesseldorf**
Admitted as new participant for Euro Market
- June: **BNP Paribas, Paris**
Admitted as new participant for GC Pooling

EVENTS & CONFERENCES

- June 16: **Repo Bar** took place in Frankfurt
- June 17: **Advisory Board Meeting** took place in Frankfurt
- June 17: **GC Pooling Working Committee** took place in Frankfurt

VOLUMES 2008/2009

Outstanding Volume



Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	4.8bn	647mn
Longest	364 days (25mn)	273 days (26mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	267 bn (May: 254bn)	184 bn (May: 87bn)

Member	Traded Vol in m € June 2009	Traded Vol in m € Year 2009	Term Adjusted Vol in m € June 2009	Term Adjusted Vol in m € Year 2009
VH	179,011	679,524	766,966	3,328,903
WT	182,244	661,560	329,044	1,858,421
VC	54,536	586,342	360,996	2,385,723
VE	90,824	541,405	459,377	3,143,227
VW	107,553	472,044	224,113	2,712,291
VS	96,082	367,727	528,864	3,821,803
WZ	45,057	286,022	137,350	1,142,861
VP	31,712	214,009	403,041	2,614,703
VN	74,071	182,505	99,156	516,561
UF	21,557	178,336	157,288	1,102,170
VR	28,915	157,375	99,596	720,273
UB	24,313	148,198	109,147	1,834,766
WQ	38,702	147,930	90,451	641,970
WP	23,772	126,605	101,167	527,279
VI	16,217	125,017	146,208	2,134,158
VO	28,538	123,062	164,674	942,673
VX	13,575	116,236	603,117	4,104,868
UE	32,660	109,307	51,759	304,404
VT	20,896	102,374	122,288	539,331
VF	14,345	100,684	345,885	2,359,140
WS	21,244	97,672	99,865	908,234
VV	11,562	92,420	47,879	336,489
VZ	12,807	60,828	17,845	91,866
WY	10,017	59,095	12,267	352,037
VB	11,093	35,951	21,524	85,496
VA	10,630	32,561	36,274	142,863
WU	11,442	32,476	50,299	187,390
UA	2,295	28,497	39,230	736,242
WW	5,160	23,730	22,307	149,655
VY	5,877	15,512	23,378	84,936
VU	6,354	11,517	11,634	28,547
VK	1,886	11,099	1,886	72,867
UH	1,995	8,428	2,345	13,228
VL	939	7,438	21,917	96,107
U D	5,090	5,099	5,090	5,099
WR	541	3,058	3,602	31,892
UC	442	2,311	2,802	64,551
VJ	251	1,783	1,737	16,306
UG	1,260	1,261	1,660	1,661
WO	12	731	12	2,057
VD	211	600	1,480	5,485
VG	66	203	435	1,056
VQ	4	65	30	484

*GC Pooling included

Traded Volume GC Pooling

Member	Traded Vol EGP in m € June 2009	Traded Vol EGP in m € Year 2009	Term Adj. Vol EGP in m € June 2009	Term Adj. Vol EGP in m € Year 2009
VC	54,536	586,342	360,996	2,385,723
VH	121,244	525,893	623,494	2,586,267
VE	81,416	503,628	416,082	2,869,688
VW	103,811	464,619	218,195	2,662,376
WT	135,796	452,713	219,194	760,581
VS	90,206	324,918	497,170	2,790,511
WZ	42,291	268,365	78,661	768,779
VP	27,993	192,726	379,826	2,450,776
UB	18,333	127,694	96,187	708,422
UF	13,148	120,844	40,923	390,982
WP	22,172	118,421	41,022	363,406
VR	20,847	116,390	39,097	347,967
VI	10,922	113,968	128,168	1,988,790
VX	13,040	112,886	598,995	4,078,556
VF	14,345	100,581	345,885	2,340,192
UE	30,968	99,990	39,968	224,342
WQ	26,188	99,614	36,788	155,750
VV	11,324	91,978	45,968	333,005
VO	10,130	66,353	75,580	614,503
VZ	12,807	60,828	17,845	91,866
WY	10,017	59,095	12,267	352,037
VT	11,160	57,508	71,230	214,530
WS	5,575	50,043	36,200	697,052
UH	1,995	8,428	2,345	13,228
VY	2,800	5,046	2,800	11,846
VB		1,600		2,900
UG	1,260	1,261	1,660	1,661
VN	12	12	32	32

*EXTended basket included

LIST OF PARTICIPANTS (# 50)

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	
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
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	GB	London	
Morgan Stanley Bank AG	D	Frankfurt	x
NATIXIS	D	Frankfurt	
Norddeutsche Landesbank	D	Hannover	x
NRW.Bank	D	Duesseldorf	
Pictet & Cie.	CH	Geneva	
Raiffeisen Zentralbank Österreich AG	A	Vienna	x
Sal. Oppenheim	D	Frankfurt	x
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	
Stadtsparkasse Düsseldorf	D	Duesseldorf	
UBS Ltd.	GB	London	
WestLB AG	D	Duesseldorf	x
WGZ-Bank AG	D	Duesseldorf	

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