



monthly news

Euro Repo Market

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repo

daily outstanding volume records in bn € reached in July 2009	
Overall	GC Pooling
115.2	81.3

August 4, 2009

NEWS

July: **Bantleon Bank, Zug**
Admitted as new participant for Euro Market

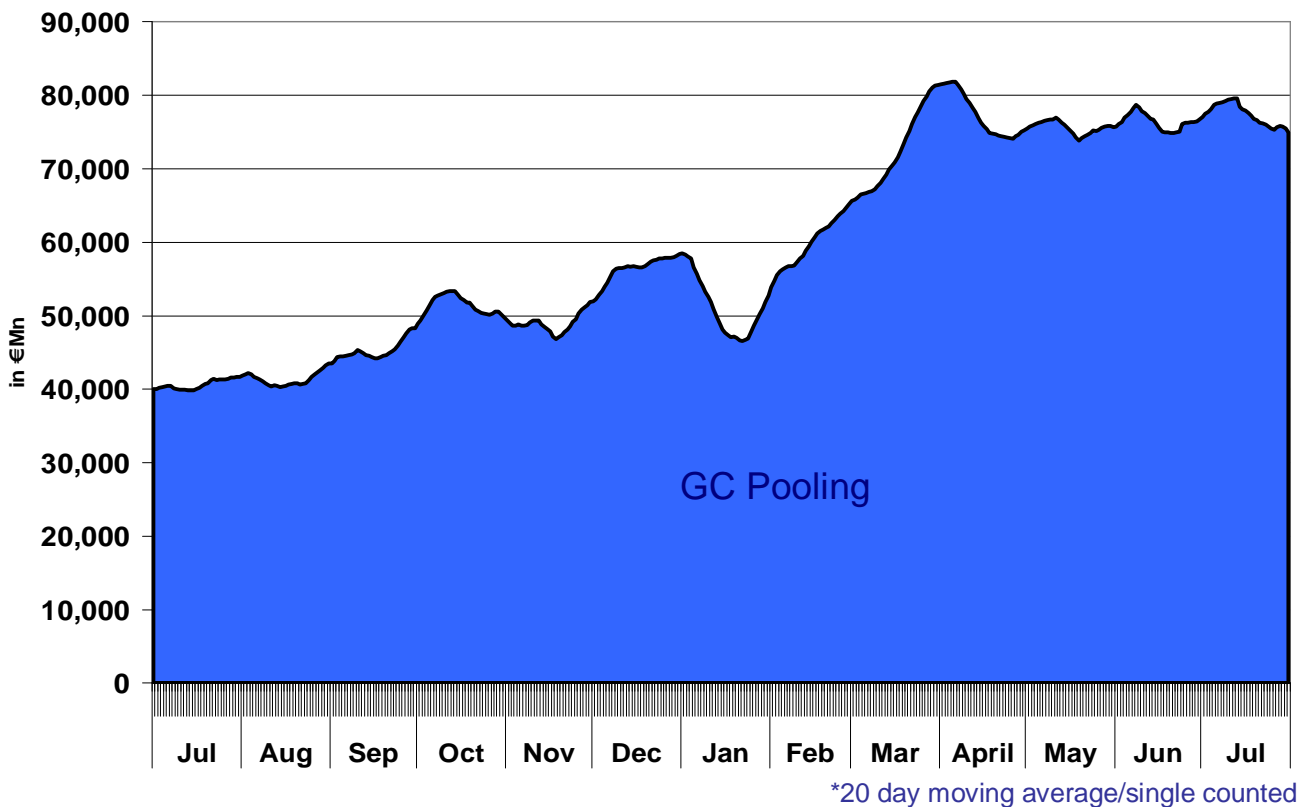
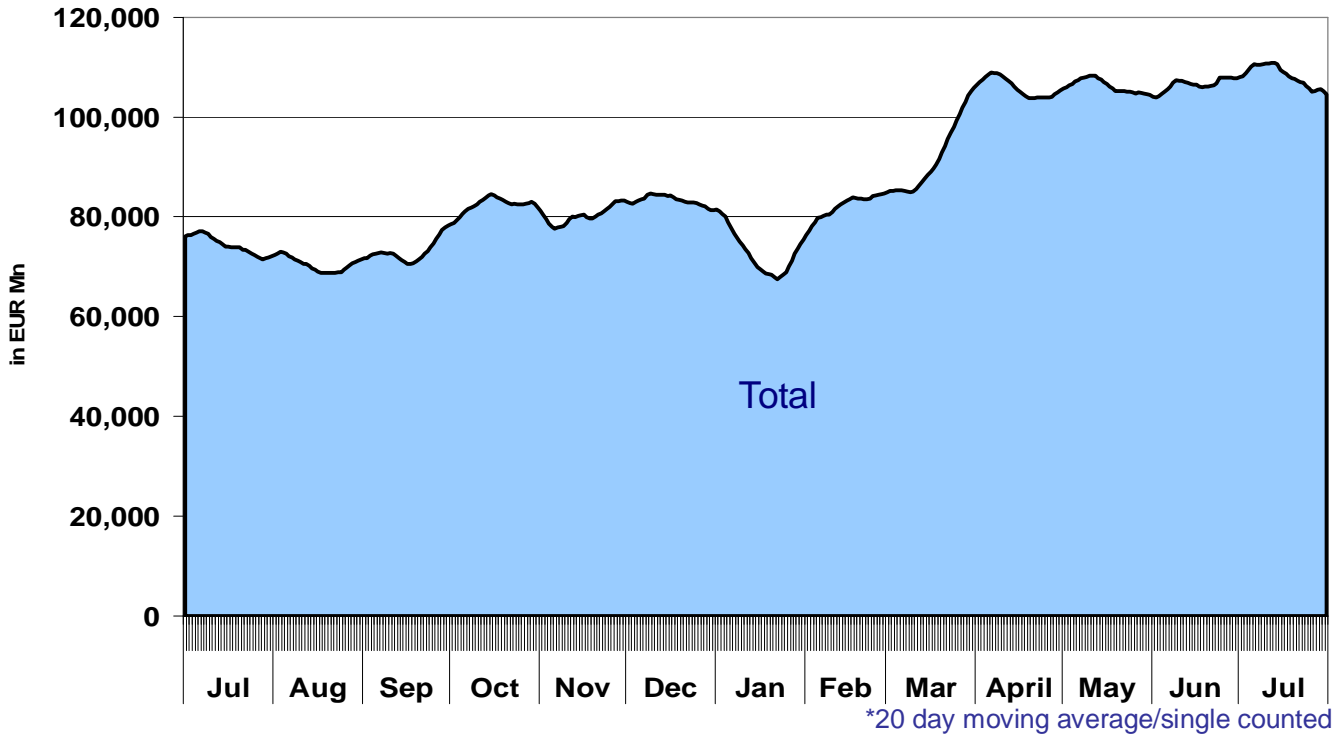
EVENTS & CONFERENCES

August 27: **Repo Bar will take place in Dusseldorf**

- TOBAR, Steinstrasse 11, 40212 Dusseldorf

VOLUMES 2008/2009

Outstanding Volume



Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	3.0bn	1.1bn
Longest	365 days (50mn)	153 days (32mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	231bn (Jun: 267bn)	174bn (Jun: 184bn)

Member	Traded Vol in m € July 2009	Traded Vol in m € Year 2009	Term Adjusted Vol in m € July 2009	Term Adjusted Vol in m € Year 2009
WT	122,407	783,966	461,826	2,321,056
VH	65,441	744,965	269,177	3,598,080
VC	97,890	684,232	521,760	2,907,483
VE	79,235	620,640	260,055	3,403,362
VW	119,885	591,929	370,898	3,083,190
VS	166,932	534,659	447,878	4,269,742
WZ	69,519	355,541	163,382	1,306,243
VP	50,585	264,594	529,733	3,144,436
VN	64,609	247,114	114,713	631,274
UF	22,587	200,923	95,664	1,197,834
WQ	33,299	181,229	73,753	715,723
UB	27,233	175,431	111,669	1,946,435
VR	15,409	172,784	92,296	812,797
VO	35,197	158,259	98,105	1,040,958
VI	18,546	143,563	71,851	2,206,009
VT	35,742	138,116	78,726	618,058
UE	23,201	132,508	37,066	341,470
WP	2,733	129,338	32,734	560,504
VF	21,900	122,584	522,445	2,881,586
WS	21,422	119,093	73,539	981,774
VX	2,111	118,347	23,037	4,127,905
VV	1,307	93,727	5,049	341,538
VZ	9,206	70,034	13,666	105,532
WY	2,176	61,271	2,676	354,713
VB	11,904	47,854	23,820	109,315
VA	11,226	43,787	45,142	188,092
WW	15,697	39,427	31,696	181,351
WU	3,162	35,638	15,548	202,938
UA	2,993	31,490	47,280	783,522
VY	3,035	18,546	20,541	105,477
VU	4,863	16,380	9,474	38,021
VK	0	11,099	0	72,867
UH	580	9,008	640	13,868
VL	1,182	8,620	20,704	116,948
U D	2,103	7,203	2,725	7,824
WR	439	3,496	3,496	35,447
UC	308	2,618	2,105	66,655
VJ	256	2,038	2,060	18,833
UG	400	1,661	1,000	2,661
VD	333	934	2,331	7,816
WO	185	916	294	2,351
VG	90	293	703	1,759
VQ	20	85	138	621
UI	3	3	22	22

*Euro GC Pooling included

Traded Volume GC Pooling

Member	Traded Vol EGP in m € July 2009	Traded Vol EGP in m € Year 2009	Term Adj. Vol EGP in m € July 2009	Term Adj. Vol EGP in m € Year 2009
VC	97,890	684,232	521,760	2,907,483
VW	117,396	582,015	194,270	2,856,646
VE	59,290	562,918	204,500	3,074,188
VH	35,568	561,461	53,268	2,639,535
WT	97,427	550,140	269,054	1,029,635
VS	146,567	471,485	397,561	3,188,072
WZ	66,713	335,078	99,663	868,442
VP	49,708	242,434	515,453	2,966,229
UB	24,455	152,149	105,155	813,577
UF	16,960	137,804	31,080	422,062
VR	6,164	122,554	6,564	354,531
VF	21,848	122,429	522,393	2,862,585
VI	8,396	122,364	43,792	2,032,582
UE	21,732	121,722	27,336	251,678
WP	960	119,381	960	364,366
VX	1,981	114,867	22,092	4,100,648
WQ	5,506	105,120	6,736	162,486
VV	1,212	93,190	4,384	337,389
VO	25,826	92,179	52,926	667,429
VT	14,091	71,599	33,191	247,721
VZ	9,206	70,034	13,666	105,532
WY	2,176	61,271	2,676	354,713
WS	5,738	55,781	28,944	725,996
UH	580	9,008	640	13,868
VY	150	5,196	900	12,746
VN	4,250	4,262	6,250	6,282
UG	400	1,661	1,000	2,661
VB		1,600		2,900

*EXTended basket included

LIST OF PARTICIPANTS (# 51)

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
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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