



monthly news

Euro Repo Market

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Largest daily outstanding volume in bn € reached in July 2010	
Overall	GC Pooling
129.8	107.2

August 5, 2010

NEWS

- July: Admitted as participant for Euro Repo and GC Pooling Market
- **Caja de Ahorros y Monte de Piedad de Madrid, Madrid**
 - **Dutch State Treasury Agency, The Hague**
- July: Admitted as participant for GC Pooling Market
- **HSBC France, Paris**

EVENTS & CONFERENCES

- September 2: **Next Repo Bar in Düsseldorf ***
- Lido, Am Handelshafen 15, 40221 Düsseldorf
- September 7: **Next Repo Bar in Vienna ***
- Restaurant Ella's, Judenplatz 9-10, 1010 Wien
- September 28: **Next Repo Bar in Frankfurt prior to the ICMA Professional Repo and Collateral Management Course ***
- Kameha Suite, Taunusanlage 20, 60325 Frankfurt
- September 29 - 30: The 2010 ICMA Professional Repo and Collateral Management Course in Frankfurt sponsored by Eurex Repo. Please click for registration www.icmagroup.org -> Events

* On registration only

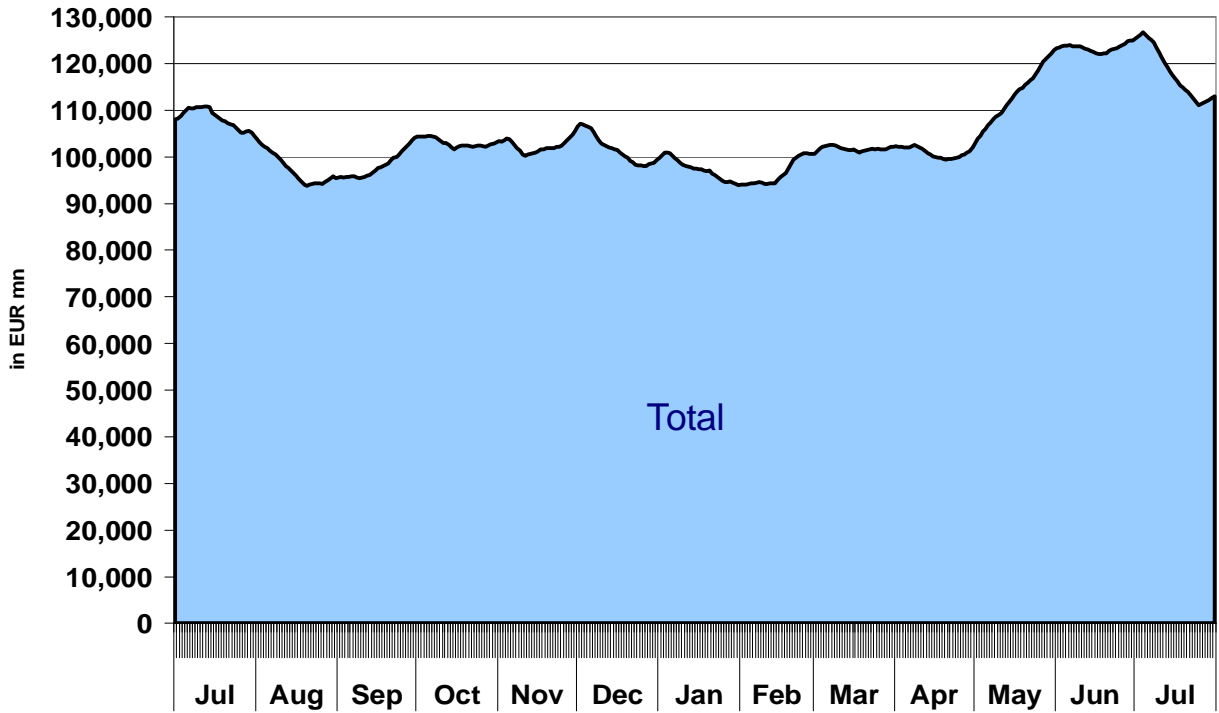


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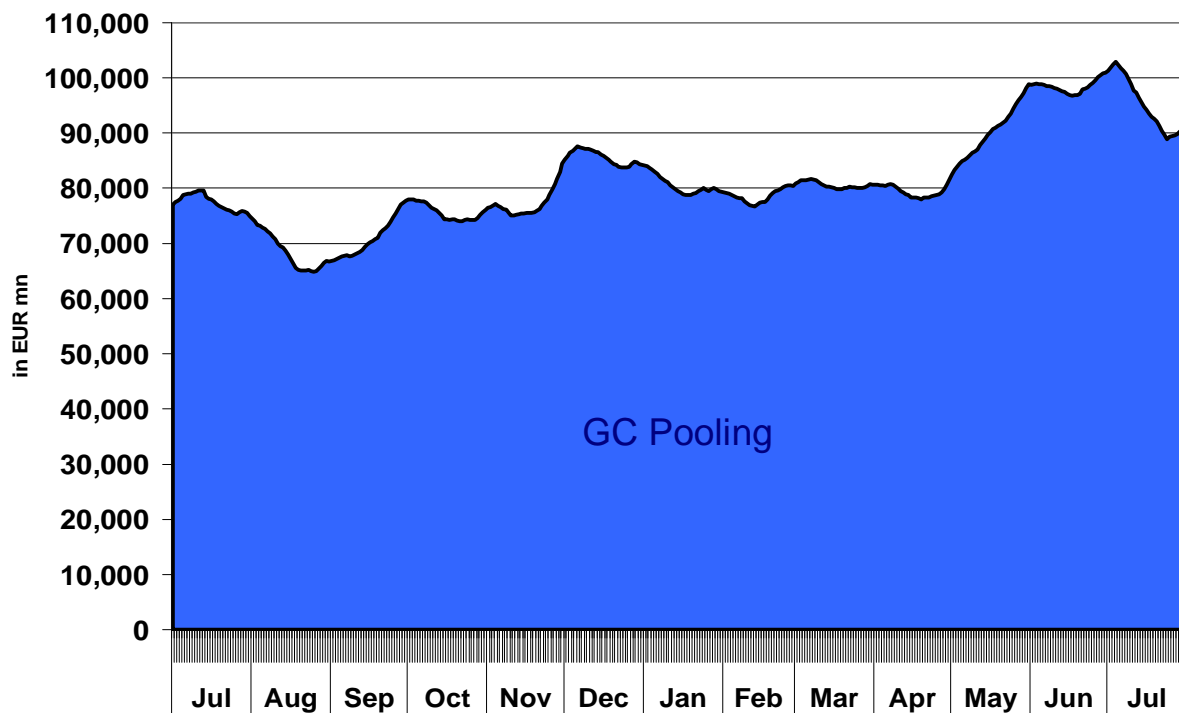
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VOLUMES 2009/2010

Outstanding Volume



*20 day moving average/single counted



*20 day moving average/single counted

Trades	GC Pooling in €	GC in €	Special in €
Largest	2.0bn	777mn	1.7bn
Longest	365 days (100mn)	154 days (47mn)	359 days (115mn)

	OverNight GC in €	TomNext GC in €
Traded Vol	258bn (June: 173bn)	123bn (June: 124bn)

Traded Volume Euro Market

Member	Traded Vol in mn € July 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € July 2010	Term Adjusted Vol in mn € Year 2010
NW	123,261	959,969	388,385	4,732,339
MS	55,975	777,413	475,092	4,767,601
LD	46,965	490,105	383,316	4,971,061
MV	77,476	454,782	386,813	3,515,604
LG	80,640	387,649	318,850	2,734,580
MD	69,556	346,179	312,808	1,728,155
LJ	63,540	241,621	495,038	3,298,790
NO	42,314	220,480	91,967	661,632
LB	26,901	200,873	238,215	573,737
NM	33,106	197,614	290,494	2,349,239
LR	33,842	186,127	112,327	2,160,835
LI	68,145	176,821	133,489	383,906
MX	20,441	163,197	57,785	395,519
LS	24,257	158,182	490,323	3,021,277
MH	27,794	150,781	37,088	345,707
LH	74,297	120,994	533,214	1,177,140
LA	14,074	118,639	276,238	3,899,050
NR	28,114	117,729	116,976	478,011
MT	170	96,908	1,487	300,519
NK	18,063	86,894	80,695	295,770
MP	11,346	83,271	39,747	462,609
NJ	10,893	82,145	59,828	990,360
LN	6,370	80,853	33,668	1,084,951
NQ	3,009	54,261	7,858	109,450
LL	10,080	46,865	41,556	1,167,226
LM	4,060	44,986	23,930	303,692
MO	12,371	40,402	23,863	77,085
MI	27,108	39,773	77,334	182,722
MC	6,477	38,042	23,028	753,138
MN	11,993	32,301	114,266	838,205
NU	7,792	28,953	17,963	53,927
MM	24,245	27,224	47,517	160,808
NH	1,731	27,075	3,585	71,327
LO	4,472	24,078	6,321	55,591
NN	4,632	23,891	20,832	215,221
NV	185	22,086	1,267	120,726
MY	8,568	19,943	44,621	120,498
NT	103	17,860	9,702	254,377
MQ	1,651	16,369	11,451	72,081
MA	2,314	14,100	51,454	272,922
NI	1,350	14,005	7,250	170,670

Member	Traded Vol in mn € July 2010	Traded Vol in mn € Year 2010	Term Adjusted Vol in mn € July 2010	Term Adjusted Vol in mn € Year 2010
LP	3,141	12,628	16,390	76,955
NY		12,625		29,512
ML	10,754	10,754	145,088	145,088
NP	549	10,507	3,843	73,711
LF	2,051	10,185	39,498	61,820
NZ	181	3,422	225	71,382
MJ	656	3,391	2,907	17,666
MF	0	2,836	0	4,516
LQ	115	1,187	808	5,782
MG		671		1,177
MR	578	588	2,195	2,205
MZ	49	147	3,835	12,745
MK	0	105	0	32,885
MB	27	30	27	32
NX	9	9	50	50

*GC Pooling included

Traded Volume GC Pooling Market

Member	Traded Vol GCP in mn € July 2010	Traded Vol GCP in mn € Year 2010	Term Adj. Vol GCP in mn € July 2010	Term Adj. Vol GCP in mn € Year 2010
NW	100,726	741,079	216,306	3,688,337
MS	45,983	627,108	460,183	3,660,063
LD	43,825	464,434	369,585	4,861,867
MV	72,413	404,434	352,805	2,683,681
LG	80,032	353,929	317,459	2,529,973
MD	55,088	305,970	110,040	764,647
LJ	58,789	217,885	461,909	3,117,223
NM	32,478	192,882	258,544	2,262,796
LI	67,440	171,978	128,642	350,440
LR	32,525	158,305	107,915	1,373,532
LS	24,180	158,105	476,100	3,007,054
MH	27,794	150,781	37,088	345,707
LB	23,940	144,221	61,770	316,341
NO	27,480	129,037	57,040	376,297
LA	13,794	116,377	274,193	3,882,509
LH	72,190	106,593	492,942	922,360
MT		96,671		298,361
NK	18,063	86,894	80,695	295,770
LN	5,450	70,602	27,250	777,303
NJ	7,510	58,158	49,310	929,685
MP	7,281	52,017	12,141	254,648
LL	10,080	46,865	41,556	1,167,226
LM	4,060	44,817	23,930	303,012
MO	12,100	39,707	23,100	73,957
MN	10,545	25,379	29,285	618,099
MI	24,960	25,011	64,710	64,761
MM	24,212	24,432	47,484	120,614
NN	4,632	23,891	20,832	215,221
LO	4,470	21,221	6,310	30,451
MY	7,962	16,873	26,552	42,485
MQ	1,651	16,369	11,451	72,081
NI	1,350	14,005	7,250	170,670
ML	10,754	10,754	145,088	145,088
NT		5,700		85,950
MX	1,150	3,360	3,300	10,290
MR	102	112	277	287
MK	0	105	0	32,885
MJ	55	55	385	385
MC	11	11	76	76
NR		1		1

LIST OF PARTICIPANTS (# 66)

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	
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	S	Madrid	x
Crédit Agricole Corporate and Investment Bank	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	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
DZ Bank AG	D	Frankfurt	x
Fortis Bank S.A.	B	Brussels	x
Fortis Bank (Nederland) N.V.	NL	Amsterdam	
Goldman Sachs International	GB	London	
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
Newedge Group	GB	London	
Nomura International plc.	GB	London	
Norddeutsche Landesbank	D	Hanover	x

Participant	Country	City	GC Pooling
Nordea Bank Danmark A/S	DK	Copenhagen	x
NRW.Bank	D	Dusseldorf	x
Pictet & Cie.	CH	Geneva	
Raiffeisen Zentralbank Österreich AG	A	Vienna	x
Reuschel & Co. KG	D	Munich	
Royal Bank of Scotland PLC	GB	London	x
Sal. Oppenheim	D	Frankfurt	x
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	
Stadtparkasse 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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