



monthly news

Euro Repo Market

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repo

daily outstanding volume in bn € reached in Sep 2007

Overall	Euro GC Pooling
56.4	23.5

October 2, 2007

PRODUCTS

Sep 3: Euro GC Pooling extension successfully introduced

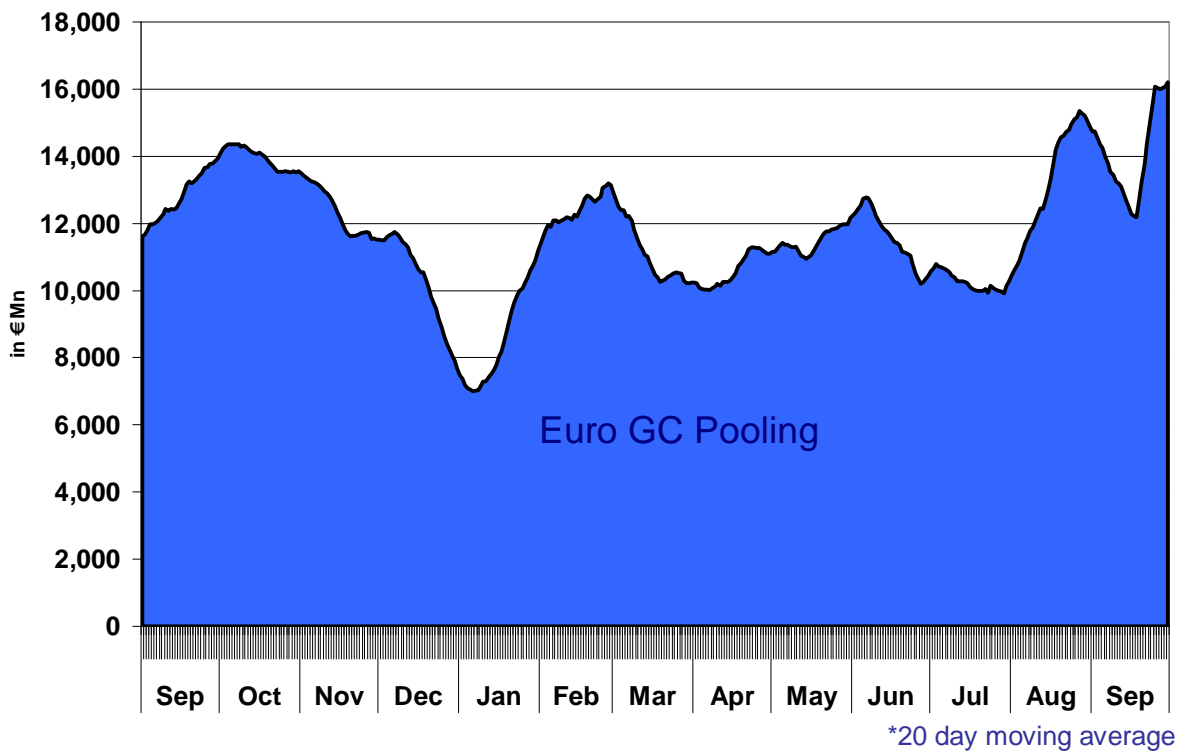
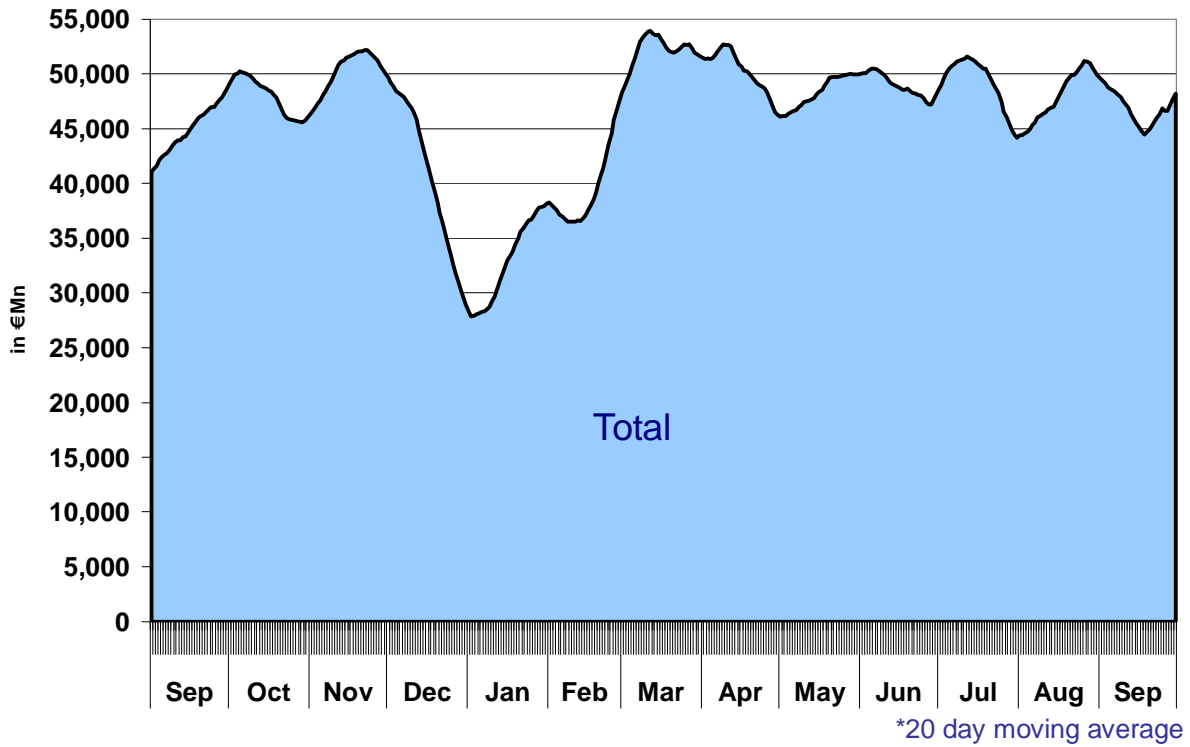
- § The scale of eligible securities holdings for Euro GC Pooling transactions is extended to Eurobonds and a wide range of European bonds in addition to German bonds.
- § Euro GC Pooling customers are able to use more than 8,000 securities with an approx. market volume of EUR 5,000 billion
- § Additional issue countries are: Italy, Austria, Netherlands and Belgium
- § The Euro GC Pooling collateral can be re-used as collateral for refinancing within the framework of ECB/BuBa open market transactions

EVENTS & CONFERENCES

- Sep 18: **Joint Eurex Repo & Clearstream Bar took successfully place in Luxembourg**
- Sep 19: **Eurex Repo held a presentation about Euro GC Pooling at the Clearstream Summit in Luxembourg**
- Oct 18: **First joint Eurex Repo & Eurex Bonds Bar will take place in Munich**
 - § BARISTA Bar, Kardinal-Faulhaber-Straße 11, 80333 Munich, starting 6 p.m.
- Oct 23: **Next Advisory Board Meeting in Frankfurt**

VOLUMES 2006/2007

Outstanding Volume



Traded Volume

Trades	GC* in €	Special in €
Largest	6.6 bn	1.0 bn
Longest	91 days (25 m)	94 days (260 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	105 bn	106 bn

*Euro GC Pooling included

Member	Traded Vol in €Sep 2007	Traded Vol in €Year 2007	Term Adjusted Vol in €Sep 2007	Term Adjusted Vol in €Year 2007
E	110,885,051,644	675,592,758,933	561,947,147,485	6,688,157,392,334
D	87,315,297,109	675,384,456,583	371,399,690,011	2,389,186,504,285
M	70,361,497,568	643,763,179,910	204,113,933,589	3,399,738,389,934
P	66,140,389,022	638,434,523,508	126,978,672,747	1,587,883,181,001
J	65,747,062,932	414,597,791,503	183,249,490,085	2,151,506,548,206
T	36,574,427,854	300,191,729,930	87,972,899,242	914,888,135,369
AQ	51,916,351,302	277,819,274,604	137,857,086,249	1,905,405,384,008
F	11,061,548,152	130,058,119,954	63,715,954,854	462,688,733,574
L	18,562,777,649	125,161,819,946	78,674,066,134	1,042,476,906,079
X	9,687,225,162	105,688,927,670	28,658,820,848	1,164,732,046,257
AN	15,918,000,000	95,601,442,382	39,023,000,000	437,024,619,485
Q	7,982,344,306	73,267,460,297	50,371,250,778	316,786,440,992
A	2,900,000,000	62,960,000,000	9,200,000,000	101,150,000,000
V	14,348,536,301	61,175,199,475	24,144,817,174	129,381,157,533
AA	3,796,572,124	61,064,062,830	15,360,218,790	256,309,843,284
B	4,736,679,020	40,391,836,264	23,292,827,793	296,372,370,377
K	7,123,657,696	39,697,336,652	20,582,647,825	724,029,778,780
Y	16,150,108,780	30,121,537,937	25,958,159,593	75,583,449,464
C	5,191,760,514	29,036,538,835	8,422,446,715	58,841,268,767
S	10,400,195,794	27,703,444,243	35,226,685,631	77,337,407,821
O	7,115,501,066	23,245,579,236	13,730,823,791	98,395,363,836
AS	15,156,392,851	20,514,024,686	130,159,354,943	165,099,905,621
AK	2,540,907,092	18,653,840,980	7,515,324,838	39,675,962,429
Z	4,094,325,785	17,961,010,792	26,056,707,305	117,304,404,549
AP	3,483,016,332	11,242,172,129	20,242,620,797	295,336,997,045
R	663,405,424	8,411,088,856	1,469,458,123	19,522,968,366
H	885,928,644	7,352,102,579	6,201,500,509	49,304,793,822
I	1,227,592,545	6,784,912,711	8,342,561,745	46,794,715,787
AG	4,109,324,345	4,324,128,985	63,281,672,500	63,926,086,420
W	865,043,793	3,272,257,311	3,692,060,091	17,425,589,661
N	368,758,382	2,661,460,870	2,494,420,586	18,123,331,898
AH	491,118,040	2,298,059,401	3,220,897,005	37,765,770,940
AM	331,371,214	1,014,979,634	5,686,623,303	9,840,928,190
AB	130,411,246	632,003,558	912,878,722	4,775,987,493
AF	260,307,192	567,845,570	23,687,954,452	48,226,096,825
AE	29,321,242	258,067,042	205,248,692	1,504,938,723
G	48,410,304	212,417,222	338,872,127	1,486,920,552
AR		54,728,324	0	66,789,435
AT	29,008,834	30,992,023	203,061,836	216,944,159
AU		1,088,579	0	1,088,579
AO		1,005,925	0	1,005,925

LIST OF PARTICIPANTS

Participant	Country	City	Euro GC Pooling
Aareal Bank AG	D / IRL	Wiesbaden / Dublin	x
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
Berner Kantonalbank	CH	Bern	
BRD Finanzagentur	D	Frankfurt	
BHF Bank AG	D	Frankfurt	x
BNP Paribas S.A.	GB	London	
Bremer Landesbank Kreditanstalt Oldenburg	D	Bremen	
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	
Deka Bank Deutsche Girozentrale	D	Frankfurt	x
Deutsche Bank AG	D	Frankfurt	x
Deutsche Postbank AG	D	Bonn	
Dresdner Bank AG	D	Frankfurt	x
DZ Bank AG	D	Frankfurt	x
Fortis Bank S.A.	BE	Brussels	
Hauck & Aufhäuser Privatbankiers KGaA	D	Frankfurt	
HSBC France S.A.	F	Paris	
HSH Nordbank AG	D	Kiel	x
IXIS Corporate & Investment Bank	D	Frankfurt	
J.P. Morgan Securities Ltd.	GB	London	
Kreditanstalt für Wiederaufbau	D	Frankfurt	x
Landesbank Baden-Württemberg	D	Stuttgart	x
Landesbank Berlin AG	D	Berlin	x
Landesbank Hessen-Thüringen	D	Frankfurt	x
Landesbank Sachsen Girozentrale	D	Leipzig	
LRP Landesbank Rheinland-Pfalz	D	Mainz	x
Maple Bank GmbH	D	Frankfurt	
Merrill Lynch International	GB	London	
Morgan Stanley	GB	London	
Norddeutsche Landesbank	D	Hanover	x
NRW Bank	D	Duesseldorf	
Pictet & Cie.	CH	Geneva	
Rabobank	NL	Utrecht	
Royal Bank of Scotland plc	GB	London	
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	
UBS Ltd.	GB	London	
WestLB AG	D	Duesseldorf	x
WGZ-Bank AG	D	Duesseldorf	

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