



monthly news

Euro Repo Market

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repo

daily outstanding volume records in bn € reached in September 2008	
Overall	Euro GC Pooling
87.4	55.6

October 2, 2008

NEWS

Sep: **Landwirtschaftliche Rentenbank, Frankfurt**
admitted as new participant for Euro Repo Market and GC Pooling.

EVENTS & CONFERENCES

Sep 30: **GC Pooling Front Office Working Committee meeting in Frankfurt**

Oct 21: **Special Advisory Board Meeting will take place in Egelsbach**

Oct 23: **Joint Eurex Repo & Eurex Bonds wine tasting will take place in Paris**

- Restaurant La Maison Blanche, 15 avenue Montaigne, 75008 Paris, starting 6.30 p.m.

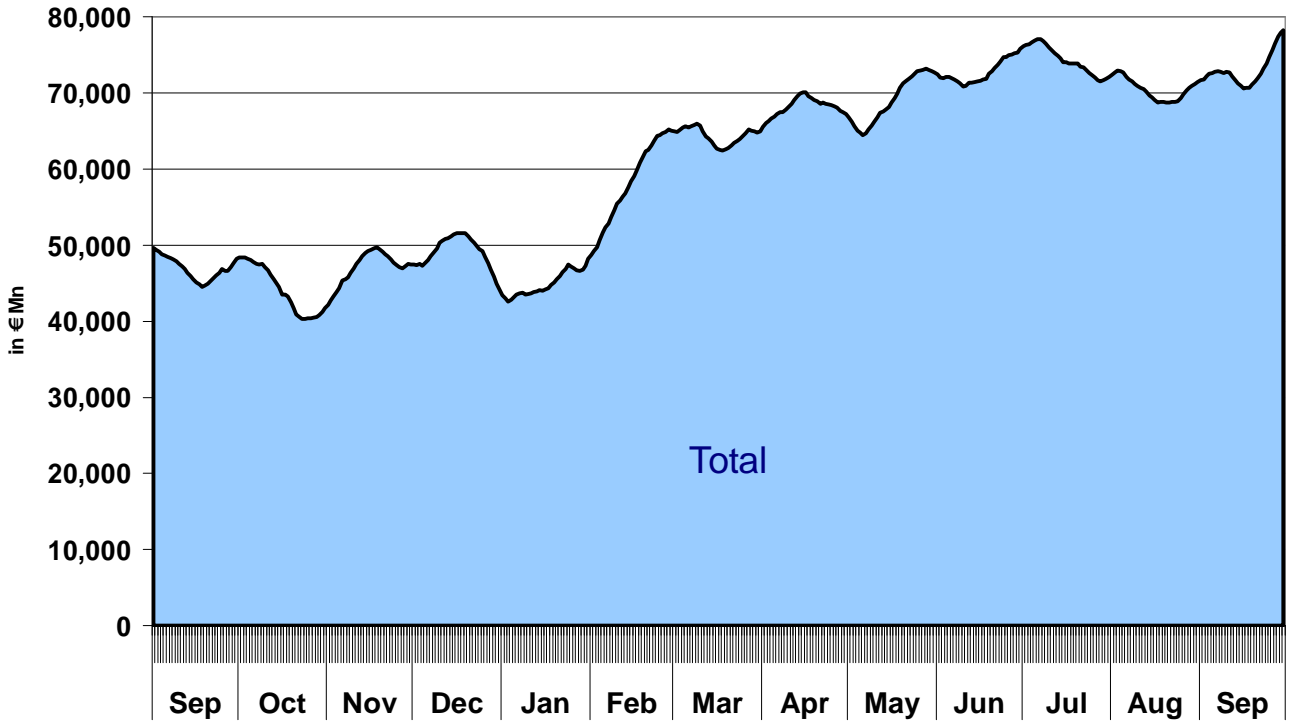
Oct 23: **Joint Eurex Repo & Eurex Bonds Bar will take place in Munich**

- Bar LENBACH, Ottostrasse 6, 80333 München, starting 6 p.m.

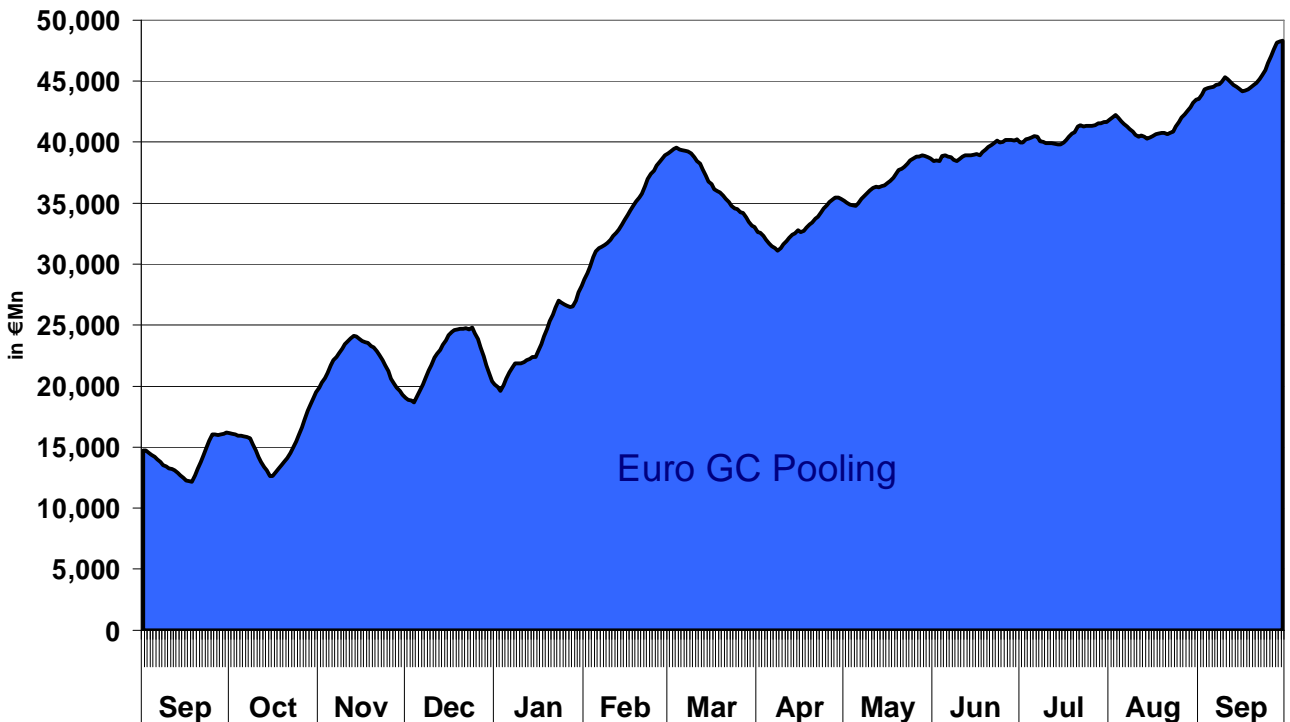
Clearstream Summit is postponed to 21./22. January 2009

VOLUMES 2007/2008

Outstanding Volume



*20 day moving average/single counted



*20 day moving average/single counted

Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	3.0bn	1.7bn
Longest	365 days (100 m)	91 days (263 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	213bn (Aug: 144bn)	113 bn (Aug: 90bn)

Member	Traded Vol in m € Sep 2008	Traded Vol in m € Year 2008	Term Adjusted Vol in m € Sep 2008	Term Adjusted Vol in m € Year 2008
AH	112,398	932,552	322,150	2,582,386
AK	156,367	810,550	601,459	4,956,190
T	58,546	721,849	272,938	3,461,508
AO	62,627	643,508	470,567	4,916,502
AB	57,670	474,319	113,586	1,540,062
AP	24,539	433,723	136,017	1,985,422
W	39,545	334,299	259,679	2,691,100
AA	42,456	328,976	120,569	1,449,379
S	27,140	245,093	280,280	2,492,545
E	16,240	230,559	53,615	636,043
O	48,888	218,072	93,029	431,179
AR	26,421	190,519	241,042	2,207,694
B	7,272	186,172	26,982	673,846
AC	39,037	183,431	147,053	797,649
Q		168,599		281,914
AM	26,979	157,552	35,653	268,290
Z	10,175	140,970	173,104	1,369,132
AN	23,947	128,337	40,522	1,377,713
AE	8,381	114,596	107,591	1,184,798
U	14,148	107,236	130,087	798,660
J	5,856	90,531	15,851	230,390
AS	13,232	76,754	157,544	355,323
AJ	8,404	76,230	13,113	143,942
AD	2,566	64,330	15,052	366,932
X	4,613	42,338	36,232	575,542
AG	5,753	39,368	20,372	195,355
R	3,982	24,757	18,774	485,601
V	146	15,192	170	325,206
I	2,018	12,772	5,976	143,583
K	992	6,692	6,911	48,555
C	85	6,472	525	16,147
AI	198	4,878	435	15,496
AT	4,590	4,790	12,140	12,340
A	185	1,183	1,228	16,159
AF	250	908	1,844	10,667
AV	813	813	4,384	4,384
AL		234		4,838
AQ	3	217	19	1,765
D	33	74	69	198
M	60	60	80	80
AU	19	19	39	39
P		7		49

*Euro GC Pooling included

Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m € Sep 2008	Traded Vol EGP in m € Year 2008	Term Adj. Vol EGP in m € Sep 2008	Term Adj. Vol EGP in m € Year 2008
AH	92,122	768,406	250,462	1,846,307
AO	57,008	589,045	458,295	3,937,964
T	46,175	563,923	231,200	2,976,145
AP	19,155	355,728	66,515	1,084,883
W	35,775	285,960	230,075	2,290,421
AB	46,665	267,240	78,195	584,173
AK	94,910	252,097	216,910	641,447
S	27,140	245,093	280,280	2,492,545
E	16,240	230,559	53,615	636,043
B	6,750	179,735	24,800	629,770
AC	38,233	179,269	143,778	779,016
Q		167,195		267,395
AM	26,960	156,333	35,520	258,492
AT	10,008	136,317	169,130	1,285,424
U	14,100	105,234	129,750	786,680
AE	7,160	101,203	100,360	1,070,413
AN	22,960	87,739	37,260	375,324
AA	9,600	87,200	30,630	856,861
O	15,237	58,030	22,287	121,670
J	3,342	44,777	9,342	132,167
AD	640	44,267	1,840	227,587
AS	6,429	39,008	146,089	280,270
R	3,675	18,300	16,125	299,995
Z	4,590	4,790	12,140	12,340
AV	695	695	3,555	3,555
M	60	60	80	80

LIST OF PARTICIPANTS

Participant	Country	City	GC Pooling
Aareal Bank AG	D / IRL	Wiesbaden / Dublin	x
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	
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
Dresdner Bank AG	D	Frankfurt	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	Düsseldorf	x
HSH Nordbank AG	D	Kiel	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	
Morgan Stanley	GB	London	
Morgan Stanley Bank AG	D	Frankfurt	x
NATIXIS	D	Frankfurt	
Norddeutsche Landesbank	D	Hanover	x
NRW.Bank	D	Duesseldorf	
Pictet & Cie.	CH	Geneva	
Rheinland-Pfalz Bank	D	Mainz	x
Sal. Oppenheim	D	Frankfurt	x
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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