



monthly news

Euro Repo Market

eurex
repo

daily outstanding volume in bn € reached in Oct 2007

| Overall | Euro GC Pooling |
|---------|-----------------|
| 51.0 | 24.1 |

November 2, 2007

NEWS

Oct 26: **Fortis Bank and Deutsche Postbank** admitted as new Euro GC Pooling participants

PRODUCTS & SYSTEM

Oct 22: **The Euro GC Pooling eligible collateral basket was successfully extended with uncovered bonds of the issuers:**

§ Investitionsbank Berlin

§ Landeskreditbank Baden-Württemberg-Förderbank

Nov 19: **Optional release 8.4.3 will be available in production**

EVENTS & CONFERENCES

Oct 18: **First Joint Eurex Repo & Eurex Bonds Bar** took place in Munich

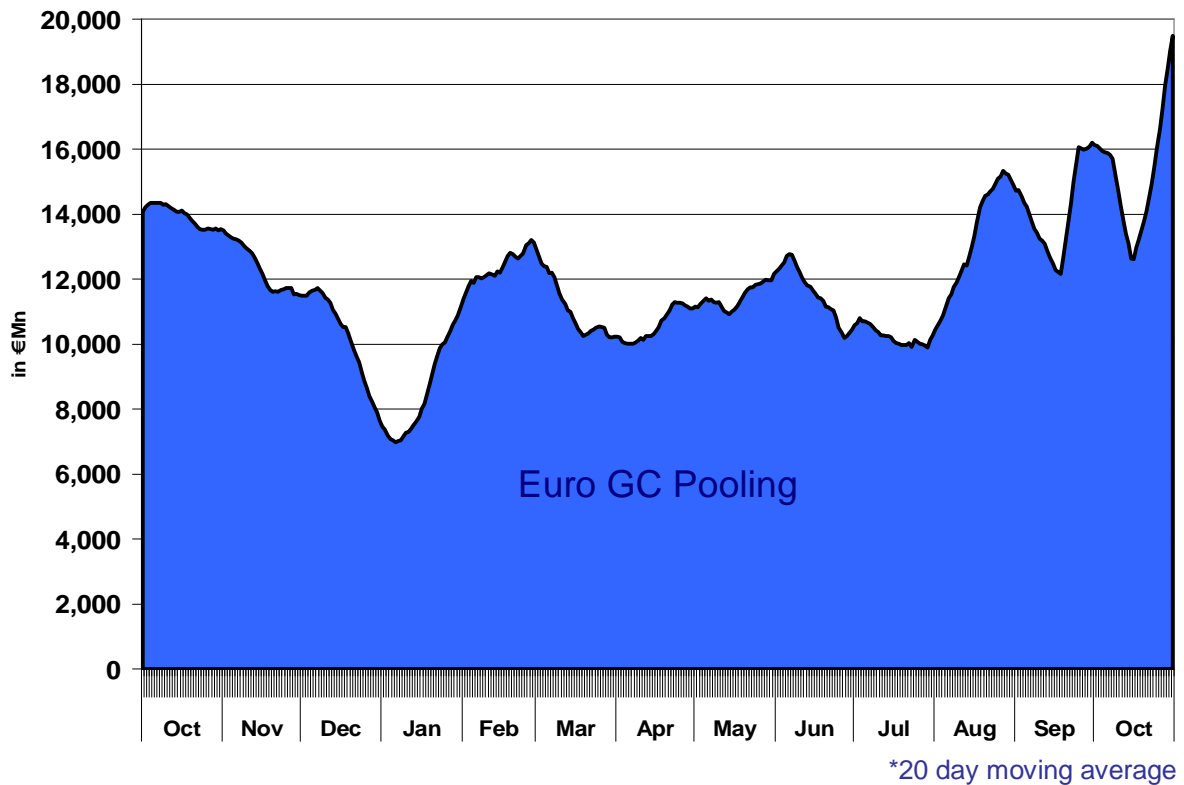
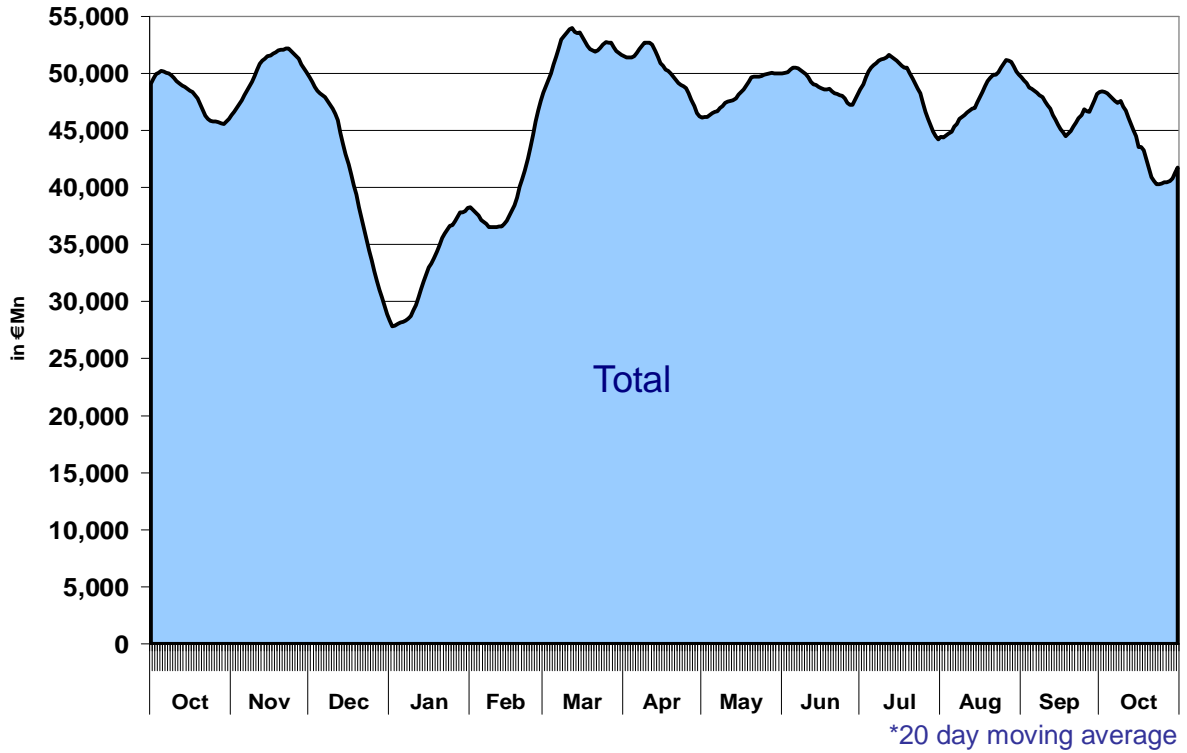
Oct 23: **Special Advisory Board Meeting** took place in Frankfurt

Nov 6: **Next Euro GC Pooling Front Office Working Committee meeting** in Frankfurt

Nov22/23: **Eurex Repo will participate at the ASIFMA's Indian Repo Forum** in Mumbai

VOLUMES 2006/2007

Outstanding Volume



Traded Volume

| | | |
|----------------|------------------------|-------------------------|
| Trades | GC* in € | Special in € |
| Largest | 6.1 bn | 1.0 bn |
| Longest | 94 days (100 m) | 306 days (259 m) |

| | | |
|-------------------|---------------------------|-------------------------|
| | OverNight GC* in € | TomNext GC* in € |
| Traded Vol | 125 bn | 143 bn |

*Euro GC Pooling included

| Member | Traded Vol in €Oct 2007 | Traded Vol in €Year 2007 | Term Adjusted Vol in €Oct 2007 | Term Adjusted Vol in €Year 2007 |
|--------|-------------------------|--------------------------|--------------------------------|---------------------------------|
| E | 113,300,366,453 | 788,893,125,387 | 363,504,965,704 | 7,051,662,358,038 |
| P | 93,209,960,286 | 731,644,483,794 | 155,125,337,456 | 1,743,008,518,457 |
| J | 91,530,372,570 | 506,128,164,073 | 679,633,955,960 | 2,831,140,504,166 |
| M | 86,587,294,547 | 730,350,474,457 | 249,516,961,418 | 3,649,255,351,352 |
| D | 77,684,680,636 | 753,069,137,219 | 208,263,469,988 | 2,597,449,974,272 |
| T | 57,662,490,378 | 357,854,220,308 | 136,868,982,943 | 1,051,757,118,312 |
| AQ | 57,535,488,403 | 335,354,763,007 | 152,662,637,636 | 2,058,068,021,644 |
| L | 37,713,634,585 | 162,875,454,531 | 167,156,432,210 | 1,209,633,338,289 |
| Q | 20,269,180,993 | 93,536,641,291 | 128,667,932,927 | 445,454,373,919 |
| X | 17,375,293,952 | 123,064,221,622 | 479,718,646,361 | 1,644,450,692,618 |
| S | 16,207,426,153 | 43,910,870,396 | 28,500,420,950 | 105,837,828,771 |
| Y | 16,060,521,637 | 46,182,059,573 | 25,199,467,441 | 100,782,916,905 |
| C | 15,418,727,290 | 44,455,266,125 | 27,231,091,031 | 86,072,359,799 |
| V | 14,260,792,536 | 75,435,992,011 | 26,098,209,035 | 155,479,366,568 |
| A | 13,270,000,000 | 76,230,000,000 | 48,090,000,000 | 149,240,000,000 |
| AN | 9,409,000,000 | 105,010,442,382 | 87,492,000,000 | 524,516,619,485 |
| W | 8,217,257,071 | 11,489,514,382 | 44,480,447,684 | 61,906,037,345 |
| F | 6,310,518,458 | 136,368,638,411 | 24,738,056,867 | 487,426,790,440 |
| AS | 5,367,618,810 | 25,881,643,496 | 51,308,522,885 | 216,408,428,505 |
| AK | 4,206,374,764 | 22,860,215,744 | 7,624,809,942 | 47,300,772,371 |
| B | 3,665,795,995 | 44,057,632,259 | 16,633,899,766 | 313,006,270,143 |
| AA | 3,410,013,113 | 64,474,075,943 | 9,215,627,681 | 265,525,470,965 |
| O | 3,404,605,441 | 26,650,184,677 | 24,229,387,291 | 122,624,751,127 |
| Z | 1,506,096,428 | 19,467,107,220 | 10,379,459,629 | 127,683,864,178 |
| H | 1,209,176,368 | 8,561,278,947 | 8,064,527,410 | 57,369,321,232 |
| AP | 1,077,827,945 | 12,320,000,073 | 2,064,125,969 | 297,401,123,014 |
| AG | 897,033,646 | 5,221,162,632 | 1,044,926,687 | 64,971,013,107 |
| R | 771,305,525 | 9,182,394,381 | 1,347,288,860 | 20,870,257,226 |
| I | 767,228,574 | 7,552,141,285 | 5,197,973,796 | 51,992,689,583 |
| N | 743,924,158 | 3,405,385,028 | 3,025,330,488 | 21,148,662,385 |
| K | 715,976,149 | 40,413,312,802 | 715,976,149 | 724,745,754,930 |
| AH | 457,913,151 | 2,755,972,552 | 4,291,322,295 | 42,057,093,235 |
| AM | 246,163,428 | 1,261,143,062 | 1,766,731,591 | 11,607,659,781 |
| AB | 72,975,435 | 704,978,993 | 510,828,047 | 5,286,815,540 |
| AT | 65,732,355 | 96,724,377 | 454,121,259 | 671,065,419 |
| G | 50,584,589 | 263,001,811 | 151,753,767 | 1,638,674,319 |
| AE | 10,135,732 | 268,202,774 | 70,950,121 | 1,575,888,844 |
| AF | | 567,845,570 | 0 | 48,226,096,825 |
| AR | | 54,728,324 | 0 | 66,789,435 |
| 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 | x |
| Dresdner Bank AG | D | Frankfurt | x |
| DZ Bank AG | D | Frankfurt | x |
| Fortis Bank S.A. | BE | Brussels | x |
| 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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