



monthly news

Euro Repo Market

e u r e x
repo

daily outstanding volume in bn € reached in August 2008	
Overall	Euro GC Pooling (new record)
77.9	46.5

September 2, 2008

NEWS

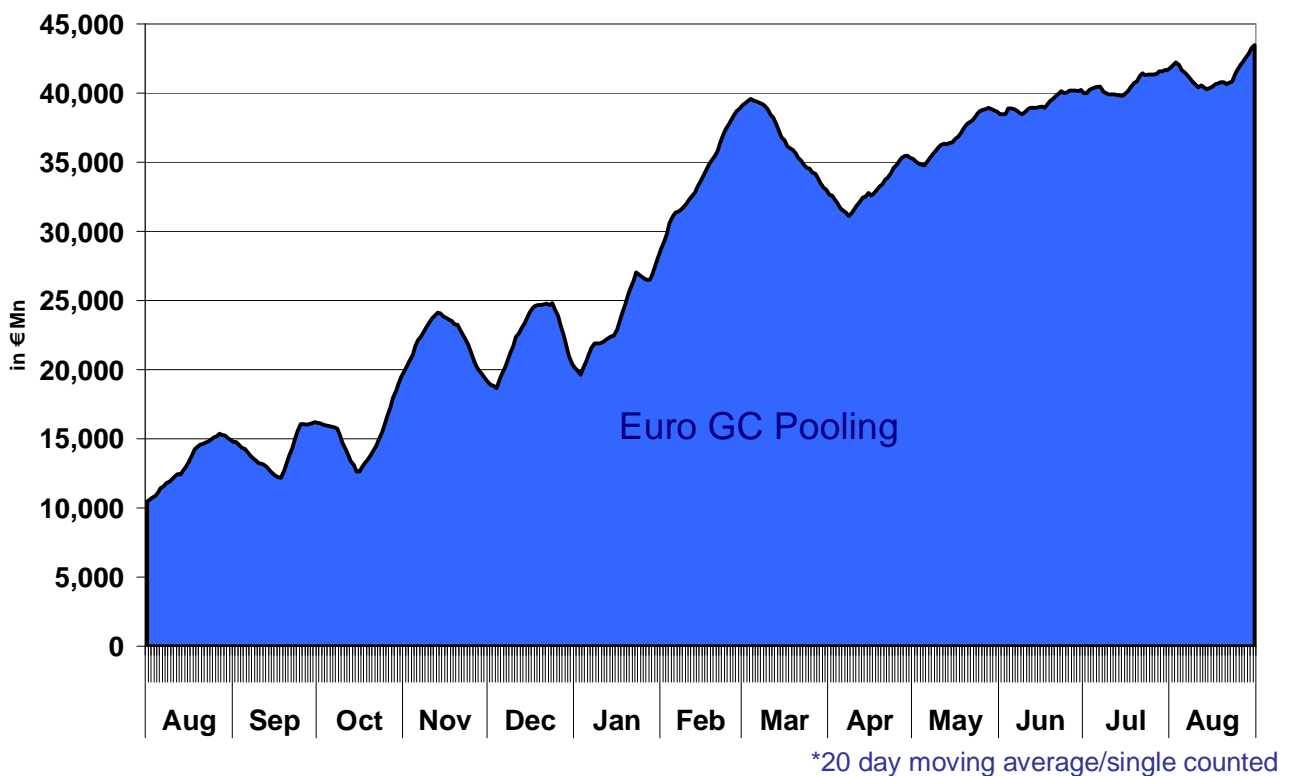
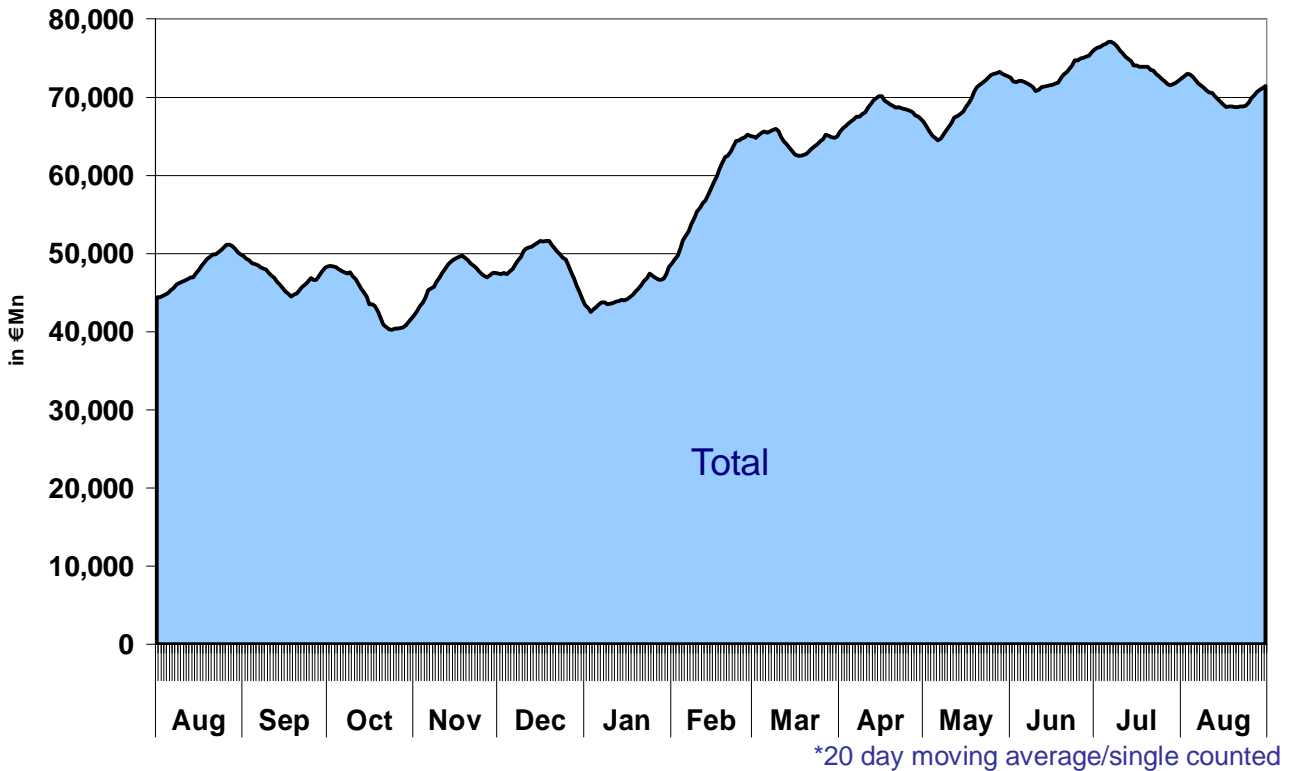
Aug: **Sal. Oppenheim, Frankfurt**
admitted as new participant for Euro Repo Market and Euro GC Pooling.

EVENTS & CONFERENCES

- Sep 9: **Eurex Repo Bar Vienna**
- Restaurant Livingstone, Zelinkagasse 4, 1010 Vienna
- Sep 18: **Eurex Repo Thames Boat Blast**
- Trader Event in London
- Sep 30: **Next GC Pooling Front Office Working Committee meeting in Luxembourg**
- Sep 30: **Joint Eurex Repo & Clearstream Bar in Luxembourg**
- The Last Supper, Bâtiment Ellipse Kirchberg 2, 33, Avenue JF Kennedy, Luxembourg – Kirchberg
- Oct 1/2: **Clearstream Summit will take place in Luxembourg**
Eurex Repo will hold a presentation about Euro GC Pooling

VOLUMES 2007/2008

Outstanding Volume



Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	3.6 bn	1 bn
Longest	365 days (100 m)	94 days (1 bn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	144 bn	90 bn

*Euro GC Pooling included

Member	Traded Vol in m € Aug 2008	Traded Vol in m € Year 2008	Term Adjusted Vol in m € Aug 2008	Term Adjusted Vol in m € Year 2008
AH	74,421	820,154	191,613	2,254,092
T	32,978	663,303	413,411	3,188,570
AK	70,453	654,182	393,053	4,354,731
AO	53,960	580,881	348,549	4,444,965
AB	62,351	416,649	246,945	1,412,173
AP	38,390	409,185	156,530	1,842,528
W	51,533	294,754	278,976	2,424,566
AA	35,746	286,520	124,211	1,327,898
S	24,259	217,953	128,859	2,212,265
E	10,935	214,319	90,605	582,428
B	27,126	178,900	87,092	646,397
O	37,974	169,184	74,624	338,150
Q		168,599		281,914
AR	4,358	164,098	111,519	1,966,652
AC	12,381	144,394	41,920	650,597
Z	27,090	130,795	142,766	1,196,028
AM	16,462	130,573	24,686	232,637
AE	15,894	106,215	183,037	1,077,184
AN	7,926	104,390	23,953	1,337,191
U	8,338	93,088	67,889	668,573
J	3,216	84,675	19,184	214,539
AJ	17,132	67,826	32,938	130,829
AS	6,022	63,522	10,254	197,650
AD	2,086	61,764	12,679	351,725
X	3,104	37,725	104,958	539,310
AG	6,988	33,615	22,260	169,392
R	2,435	20,775	73,515	466,406
V		15,046		325,037
I	328	10,754	3,015	137,607
C	174	6,387	515	15,615
K	357	5,700	2,491	41,014
AI	56	4,680	205	15,061
A	28	998	304	14,931
AF	87	657	579	8,755
AL		234		4,838
AQ	2	215	14	1,716
AT	200	200	200	200
D	1	41	1	128

*Euro GC Pooling included

Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m €Aug 2008	Traded Vol EGP in m €Year 2008	Term Adj. Vol EGP in m €Aug 2008	Term Adj. Vol EGP in m €Year 2008
AH	57,757	676,284	131,830	1,595,845
AO	49,868	532,037	340,213	3,479,669
T	29,583	517,748	374,151	2,744,945
AP	33,995	336,573	66,120	1,018,368
W	49,050	250,185	260,500	2,060,346
AB	28,077	220,575	154,950	505,978
S	24,259	217,953	128,859	2,212,265
E	10,935	214,319	90,605	582,428
B	27,045	172,985	86,320	604,970
Q		167,195		267,395
AK	43,279	157,187	89,919	424,537
AC	12,125	141,036	40,125	635,238
AM	16,385	129,373	24,145	222,972
Z	26,745	126,309	132,920	1,116,294
AE	15,190	94,043	168,840	970,053
U	8,300	91,134	67,550	656,930
AA	14,066	77,600	72,498	826,231
AN	3,398	64,779	4,598	338,064
AD	530	43,627	1,090	225,747
O	19,160	42,793	47,980	99,383
J	1,420	41,435	11,760	122,825
AS	3,905	32,579	6,345	134,181
R	2,000	14,625	54,750	283,870
AT	200	200	200	200

LIST OF PARTICIPANTS

Participant	Country	City	Euro 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
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	
Rabobank	NL	Utrecht	
Rheinland-Pfalz Bank	D	Mainz	x
Royal Bank of Scotland plc	GB	London	
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	

SERVICES AND CONTACTS

	Area	Phone	Fax	E-Mail
Functional Helpdesk	Eurex Repo	+41 58854 2424	+41 58854 2011	funchelp@eurexrepo.com
	Eurex Clearing	+49 69211 11940	+49 69211 11401	clearing@eurexclearing.com
	Xemac	+49 69211 11410	+49 69211 14305	xemac@clearstream.com
	CmaX	+352 2433 8113	+352 2433 8270	cmx@clearstream.com
Technical Helpdesk	EX Repo Zurich	+41 58854 2488	+41 58854 2898	techhelp@eurexrepo.com
	EX Repo London	+44 207864 4334	+44 207864 4333	techhelp@eurexrepo.com
	EX Repo Geneva	+41 58 854 2028	+41 58 854 3488	techhelp@eurexrepo.com
	Xemac System	+49 69211 11910	+49 69211 11001	syschelp@deutsche-boerse.com
	Xemac	+49 69211 11730	+49 69211 13971	tmr-zos@deutsche-boerse.com
Sales & Account Management	EX Repo Frankfurt Ingo Deisenroth	+49 69211 14193	+49 69211 14477	sales@eurexrepo.com
	EX Repo London Dale Fullilove/ Bethany Harlock/	+44 207862 7228	+44 207862 9228	sales@eurexrepo.com
	EX Repo Paris Gabriel Frediani/ Alexandra Morelle	+331 5527 6769	+331 5527 6750	sales@eurexrepo.com
	CmaX/Xemac Gösta Feige	+352 243 32394	+352 243 632394	gsf@clearstream.com
	CmaX/Xemac Pascal Morosini	+352 243 36868	+352 243 636868	gsf@clearstream.com



© Eurex 2008

Published by
Eurex Repo GmbH
Neue Börsenstraße 1
60487 Frankfurt/Main
Germany

Eurex Zürich AG
Selnastrasse 30
8021 Zurich
Switzerland

www.eurexrepo.com

ARBN Number
Eurex Frankfurt AG ARBN 100 999 764

Deutsche Börse AG (DBAG), Clearstream Banking AG (Clearstream), Eurex Bonds GmbH (Eurex Bonds), Eurex Repo GmbH (Eurex Repo), Eurex Clearing AG (Eurex Clearing) and Eurex Frankfurt AG are public companies and are registered under German law. Eurex Zürich AG is a public company and is registered under Swiss law. Clearstream Banking S.A. (Clearstream) is a public company and is registered under Luxembourg law. The administrating and operating institution of the Frankfurt Stock Exchange (FSE) is DBAG. The administrating and operating institution of Eurex Deutschland is Eurex Frankfurt AG (Eurex). Eurex Deutschland and Eurex Zürich AG are in the following referred to as the "Eurex Exchanges".

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG and its affiliates and subsidiaries including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Eurex, Eurex Bonds, Eurex Repo, the Eurex Exchanges, Eurex Clearing, Clearstream and FSE and their respective servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party's use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information only and shall not constitute investment advice. This brochure is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex offers services directly to members of the Eurex Exchanges. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Eurex derivatives (other than DAX[®] Futures contracts, Dow Jones STOXX[®] 50[®] Index Futures contracts, Dow Jones EURO STOXX 50[®] Index Futures contracts, Dow Jones STOXX[®] 600 Banking Sector Futures contracts, Dow Jones EURO STOXX[®] Banking Sector Futures contract, Dow Jones Global

Titans 50SM Index Futures contracts, Dow Jones Italy Titans 30SM Index Futures contracts, MDAX[®] Futures contracts and Eurex interest rate derivatives) are currently not available for offer, sale or trading in the United States or by United States persons.

Trademarks and Service Marks

Bux[®], DAX[®], Eurex[®], Eurex Bonds[®], Eurex Repo[®], Euro GC Pooling[®], Eurex Strategy WizardSM, FDAX[®], iNAV[®], MDAX[®], ODAX[®], SDAX[®], Statistix[®], TecDAX[®], VDAX-NEW[®], Xetra[®] and XTF Exchange Traded Funds[®] are registered trademarks of DBAG.

Xemac[®] is a registered trademark of Clearstream Banking AG. Vestima[®] is a registered trademark of Clearstream International S.A.

iTraxx[®] is a registered trademark of International Index Company Ltd.

SMI[®], SMIM[®] and VSMI[®] are registered trademarks of SWX Swiss Exchange.

STOXX[®], Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] TMI Index, VSTOXX[®] Index and Dow Jones EURO STOXX[®]/STOXX[®] 600 Sector Indexes as well as the Dow Jones EURO STOXX 50[®] Index and the Dow Jones STOXX 50[®] Index are service marks of STOXX Ltd. and/or Dow Jones & Company, Inc.

Dow Jones, Dow Jones Global Titans 50SM Index, and Dow Jones Italy Titans 30SM Index are service marks of Dow Jones & Company, Inc. The derivatives based on these indexes are not sponsored, endorsed, sold or promoted by STOXX Ltd. or Dow Jones & Company, Inc., and neither party makes any representation regarding the advisability of trading or of investing in such products.

The names of other companies and third party products may be the trademarks or service marks of their respective owners.