



monthly news

Euro Repo Market

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repo

daily outstanding volume in bn € reached new records in Jan 2008

Overall	Euro GC Pooling
62.0	35.2

February 5, 2008

SYSTEM & SERVICES

New release 9.1.x is mandatory

The introduction for this release is:

Jan 14: in “**Membertest**” environment
Mar 10: in “**Production**” environment planned

Feb 12: Next supported **Simulation** for new release

EVENTS & CONFERENCES

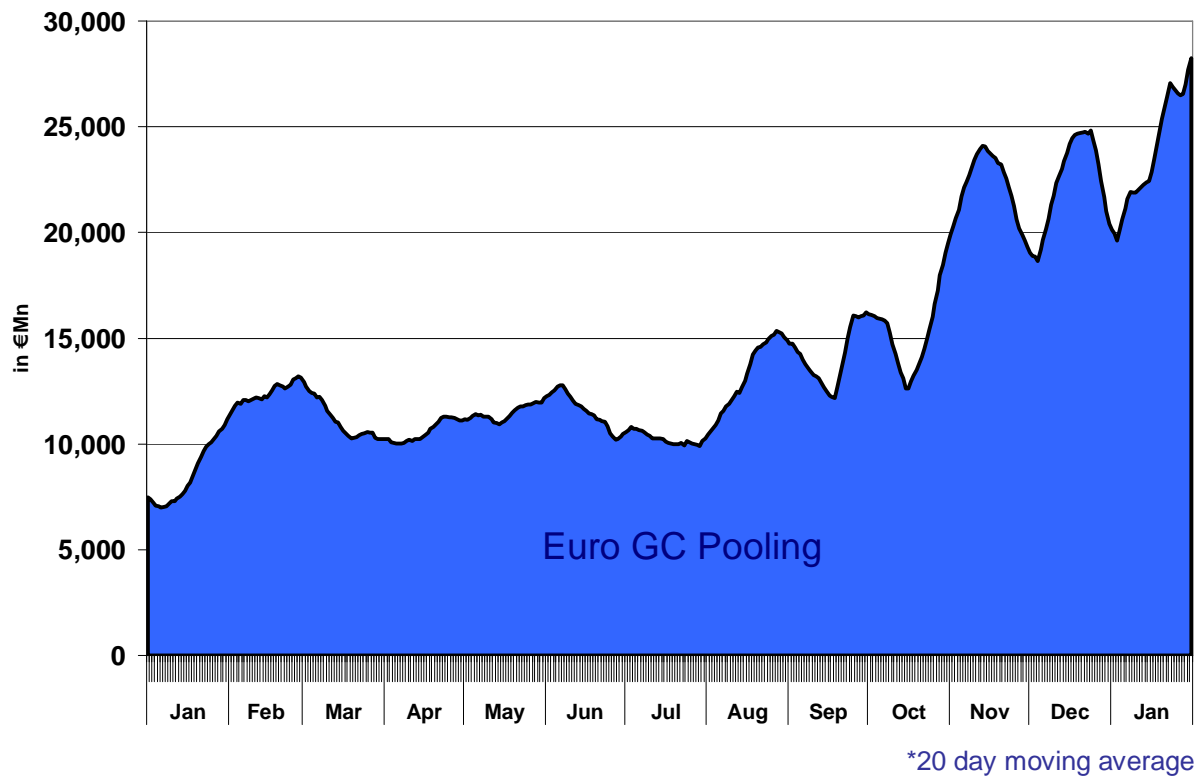
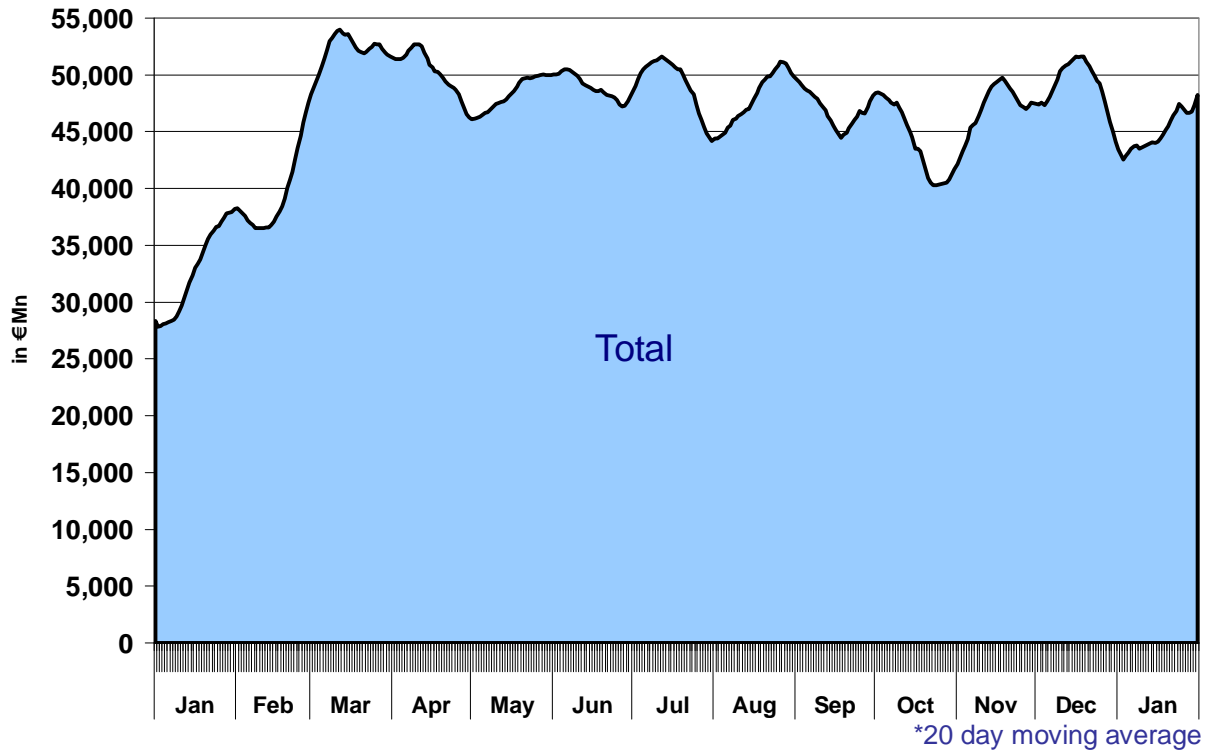
Feb 26: **Next Advisory Board Meeting in Frankfurt**

Feb 26: **Repo Bar in Frankfurt**

§ Long Island City Lounge, Kaiserhofstrasse 12, 60313 Frankfurt,
starting 18:00 CET

VOLUMES 2007/2008

Outstanding Volume



Traded Volume

Trades	GC* in €	Special in €
Largest	6.2 bn	1.0 bn
Longest	365 days (25 m)	182 days (1.0 bn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	153 bn	95 bn

*Euro GC Pooling included

Member	Traded Vol in €Jan 2008	Traded Vol in €Year 2008	Term Adjusted Vol in €Jan 2008	Term Adjusted Vol in €Year 2008
AY	80,777,049,594	80,777,049,594	488,778,810,026	488,778,810,026
F	77,290,664,137	77,290,664,137	397,377,392,114	397,377,392,114
P	76,670,188,369	76,670,188,369	179,983,540,990	179,983,540,990
BA	72,895,425,781	72,895,425,781	218,227,900,038	218,227,900,038
C	60,330,910,751	60,330,910,751	545,735,269,569	545,735,269,569
EB	53,852,000,000	53,852,000,000	95,766,000,000	95,766,000,000
A	41,136,913,848	41,136,913,848	84,030,226,198	84,030,226,198
S	39,611,937,870	39,611,937,870	113,961,937,870	113,961,937,870
R	38,774,361,566	38,774,361,566	168,058,855,135	168,058,855,135
NA	36,685,332,673	36,685,332,673	59,858,272,458	59,858,272,458
Z	28,011,542,482	28,011,542,482	442,247,103,858	442,247,103,858
U	24,604,197,700	24,604,197,700	265,404,589,034	265,404,589,034
RA	19,099,678,679	19,099,678,679	28,563,587,737	28,563,587,737
E	15,566,052,151	15,566,052,151	34,373,329,547	34,373,329,547
H	11,945,547,389	11,945,547,389	22,910,113,324	22,910,113,324
PA	10,619,037,924	10,619,037,924	132,094,201,180	132,094,201,180
M	9,615,942,422	9,615,942,422	46,138,366,553	46,138,366,553
B1	8,006,694,622	8,006,694,622	27,560,379,427	27,560,379,427
D	7,991,000,000	7,991,000,000	146,582,000,000	146,582,000,000
X	7,251,005,443	7,251,005,443	138,281,310,966	138,281,310,966
EF	6,745,598,491	6,745,598,491	97,577,283,823	97,577,283,823
W1	4,047,255,390	4,047,255,390	34,824,049,614	34,824,049,614
J	2,843,059,392	2,843,059,392	13,769,547,012	13,769,547,012
N	2,467,239,680	2,467,239,680	11,003,055,653	11,003,055,653
L	2,308,113,331	2,308,113,331	16,958,914,381	16,958,914,381
LU	1,785,857,225	1,785,857,225	3,194,905,470	3,194,905,470
O	1,383,431,176	1,383,431,176	6,552,416,526	6,552,416,526
NX	1,362,585,082	1,362,585,082	9,203,137,337	9,203,137,337
K	740,789,197	740,789,197	19,987,578,171	19,987,578,171
NB	593,214,842	593,214,842	824,444,136	824,444,136
T1	361,506,993	361,506,993	561,462,625	561,462,625
ZA	148,905,229	148,905,229	1,042,336,604	1,042,336,604
AB	91,032,763	91,032,763	637,229,339	637,229,339
I	80,844,860	80,844,860	80,844,860	80,844,860
LA	68,759,503	68,759,503	478,156,142	478,156,142
SA	6,941,006	6,941,006	48,587,042	48,587,042

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
BHF Bank AG	D	Frankfurt	x
BNP Paribas S.A.	GB	London	
BRD Finanzagentur	D	Frankfurt	
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
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	
NATIXIS	D	Frankfurt	
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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