



monthly news

Euro Repo Market

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repo

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

Overall	Euro GC Pooling
73.9	46.2

March 7, 2008

SYSTEM & SERVICES

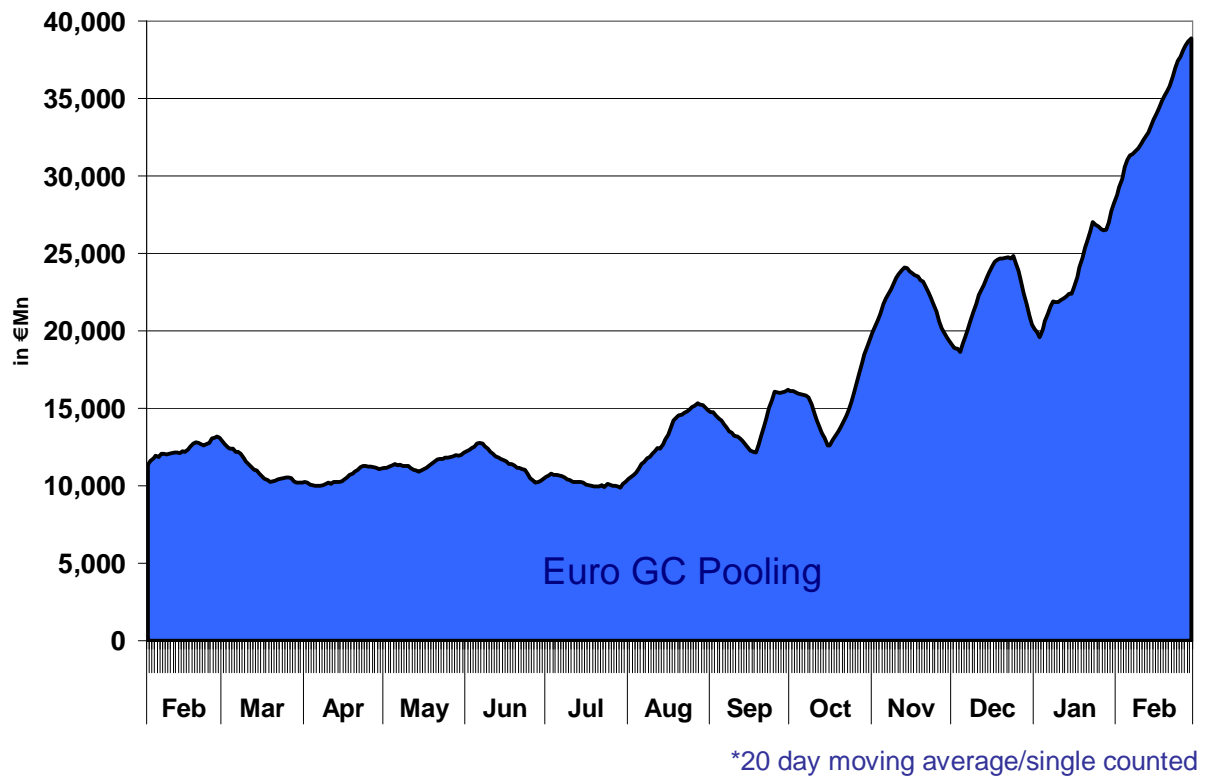
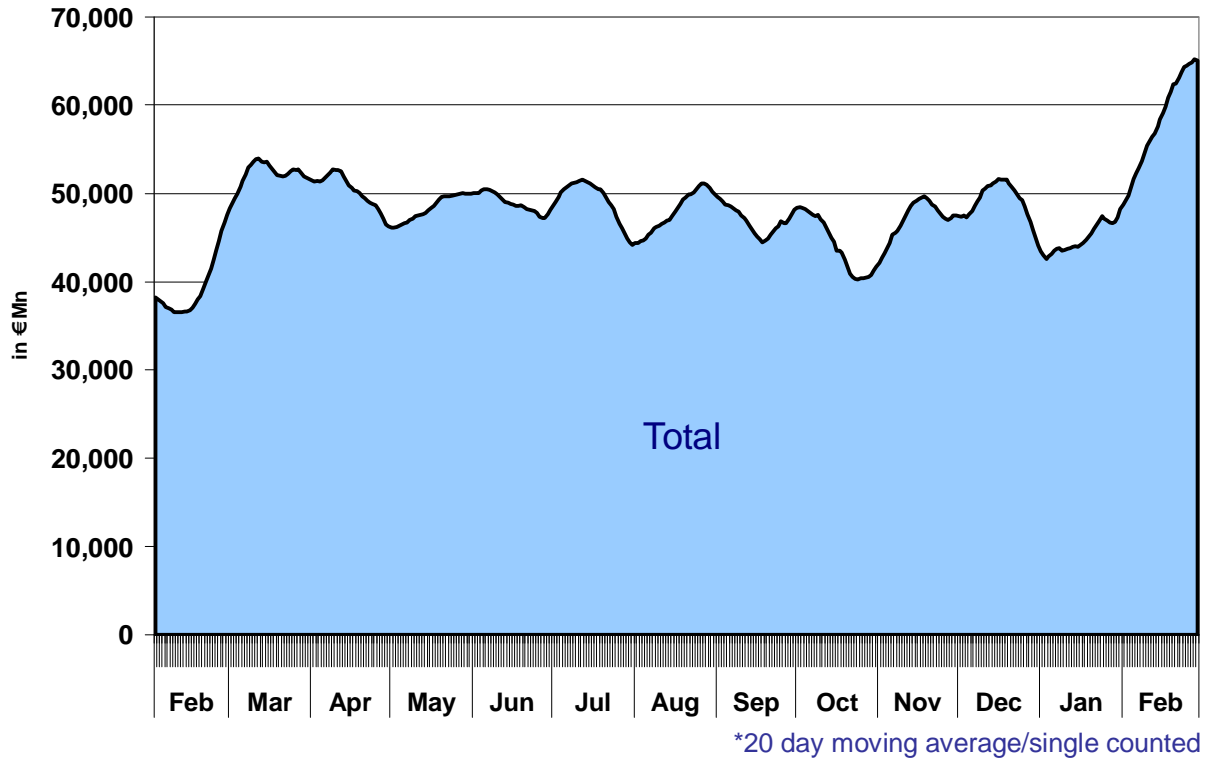
- Mar 10: **New release 9.1.4 is mandatory and will be in production**
- Mar 17: **Following functions will be introduced only for the Euro Market:**
- § Open Repo including Trade Rate change
 - § Variable Repo
 - § Open-Variable Repo

EVENTS & CONFERENCES

- Mar 13/14: **Participation at 8th Collateral Solutions Conference in Paris**
- Mar 18: **Repo Bar in Geneva**
- § Café du Grütli, rue du Général-Dufour 16, 1204 Geneva

VOLUMES 2007/2008

Outstanding Volume



Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	7.2 bn	710 m
Longest	366 days (50 m)	306 days (264 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	233 bn	95 bn

*Euro GC Pooling included

Member	Traded Vol in m €Feb 2008	Traded Vol in m €Year 2008	Term Adjusted Vol in m €Feb 2008	Term Adjusted Vol in m €Year 2008
P	112,994	189,664	373,011	552,994
BA	100,000	172,896	375,543	593,771
AY	74,834	155,611	1,432,178	1,920,957
C	93,375	153,706	331,490	877,225
F	73,455	150,746	464,487	861,864
R	85,139	123,914	218,704	386,763
EB	48,143	101,995	222,104	317,870
Z	50,005	78,016	320,292	762,539
A	22,009	63,146	290,451	374,481
S	22,154	61,766	93,421	207,383
U	23,149	47,753	289,343	554,748
NA	8,182	44,867	20,268	80,126
RA	23,041	42,141	41,343	69,906
D	28,238	36,229	434,456	581,038
H	21,972	33,918	944,235	967,145
E	17,094	32,660	35,551	69,924
PA	13,040	23,659	70,264	202,358
M	10,588	20,204	76,829	122,967
EF	13,120	19,866	79,623	177,200
B	4,740	12,747	11,013	38,574
N	9,351	11,818	42,783	53,786
X	2,137	9,388	36,368	174,649
W	5,176	9,223	200,512	235,336
J	4,559	7,402	17,081	30,850
L	2,323	4,631	15,215	32,174
LU	1,829	3,615	2,816	6,011
NX	1,073	2,436	7,257	16,461
O	1,018	2,401	3,392	9,944
K	1,287	2,028	2,123	22,111
NB	766	1,359	802	1,627
T	299	661	407	968
ZA	161	310	4,232	5,274
AB	25	116	178	815
LA	47	116	332	811
I		81		81
SA		7		49

*Euro GC Pooling included

Traded Volume Euro GC Pooling

Trades	Euro GC Pooling in €
Largest	2.0 bn
Longest	366 days (50 m, EGP Flex term)

	EGP OverNight in €	EGP TomNext in €
Traded Vol	230 bn	54 bn

Member	Traded Vol EGP in m €Feb 2008	Traded Vol EGP in m €Year 2008	Term Adj. Vol EGP in m €Feb 2008	Term Adj. Vol EGP in m €Year 2008
P	100,609	165,951	289,449	402,575
BA	82,250	151,445	342,332	524,217
AY	64,250	140,480	548,110	1,028,060
C	74,425	122,690	226,025	509,625
EB	48,143	101,995	222,104	317,870
R	62,215	84,924	99,165	164,466
Z	43,649	61,348	283,321	611,794
S	20,451	60,061	82,703	196,663
RA	22,550	41,500	37,550	65,100
D	28,238	36,229	434,456	581,038
E	16,935	32,122	34,495	65,004
NA	500	29,110	900	46,430
PA	11,780	20,330	64,880	159,680
EF	12,750	19,090	77,100	172,110
M	7,965	15,760	59,065	93,510
U	4,705	15,070	240,730	445,820
H	8,805	13,410	57,440	67,255
N	9,250	11,670	42,250	52,970
B	3,420	9,475	7,320	25,945
W	4,750	7,950	197,600	226,900
X	1,624	7,302	22,609	124,556

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	
HSN 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	

SERVICES AND CONTACTS

	Area	Phone	Fax	E-Mail
Functional Helpdesk	Eurex Repo	+41 58854 2424	+41 58854 2455	funchelp@eurexrepo.com
	Eurex Clearing	+49 69211 17234	+49 69211 11401	eurex.clearing@deutsche-boerse.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	eurex.sales@eurexchange.com
	EX Repo London Dale Fullilove/ Bethany Harlock/	+44 207862 7228	+44 207862 9228	eurex.sales@eurexchange.com
	EX Repo Paris Gabriel Frediani/ Ebru Ruffet	+331 5527 6769	+331 5527 6750	eurex.sales@eurexchange.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



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Eurex Repo GmbH
Neue Börsenstraße 1
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Germany

Eurex Zürich AG
Selnastrasse 30
8021 Zurich
Switzerland

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