



monthly news

Euro Repo Market

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repo

daily outstanding volume in bn € reached new record in April 2008

Overall	Euro GC Pooling
78	39

May 5, 2008

NEWS

Apr : **German Finance Agency, Frankfurt and Credit Suisse Securities, London admitted as new Euro GC Pooling participants.**

EVENTS & CONFERENCES

Apr 11–13: **Sponsoring and participation: ACI Congress in Frankfurt**

Apr 12: **Presentation about Euro GC Pooling was held at the liquidity committee of the ACI Congress in Frankfurt**

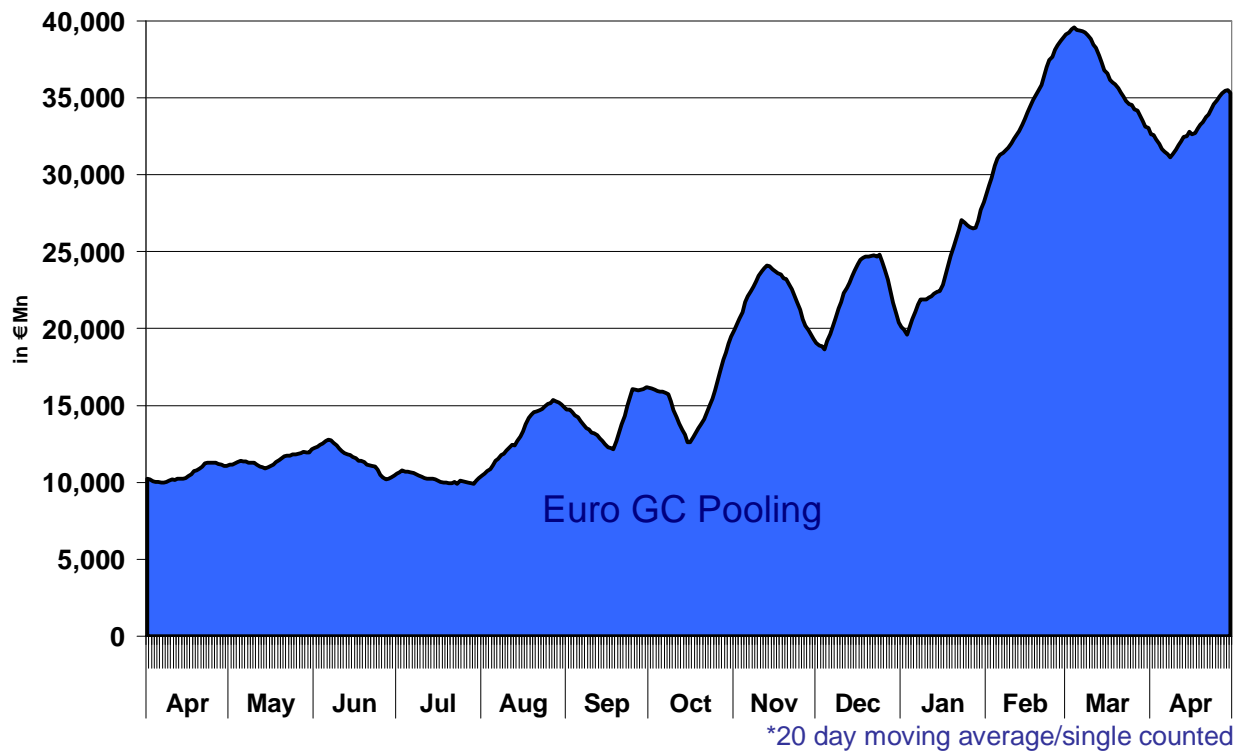
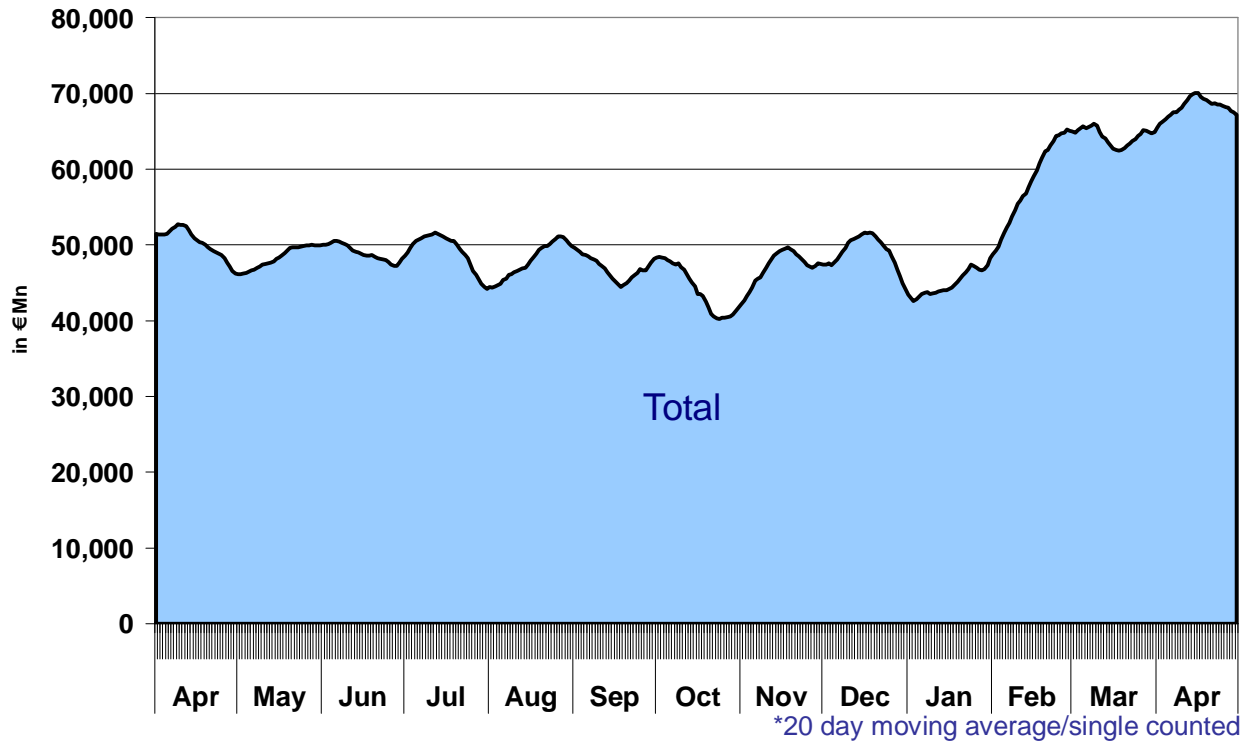
May 6–9: **Sponsoring and participation: 17th Annual Conference on International Securities Lending in Prague**

May 7: **Eurex Wednesday Night Fever Event at ISLA/RMA in Prague**

- Club Duplex, Vaclavske namesti 21, 11360 Prague 1

VOLUMES 2007/2008

Outstanding Volume



Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	5.1 bn	1.1 bn
Longest	363 days (100 m)	91 days (757 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	181 bn	87 bn

*Euro GC Pooling included

Member	Traded Vol in m € Apr 2008	Traded Vol in m € Year 2008	Term Adjusted Vol in m € Apr 2008	Term Adjusted Vol in m € Year 2008
P	91,613	397,664	331,257	1,213,467
BA	104,596	379,499	358,153	1,339,291
F	62,043	328,166	404,293	2,380,617
AY	70,449	284,757	501,291	2,690,599
C	29,563	246,708	139,089	1,177,744
R	25,232	178,307	107,399	588,368
EB	30,727	176,992	46,146	430,906
Z	39,114	139,365	237,322	1,315,211
U	33,958	117,924	78,237	742,118
A	19,756	113,391	160,408	1,121,022
D	38,696	104,960	441,399	1,173,382
RA	28,203	104,396	46,621	170,766
S	20,310	90,186	110,760	443,422
H	8,589	67,518	119,542	1,166,372
NA	6,897	62,108	10,574	121,042
E	11,694	58,865	20,527	120,272
EF	22,729	51,224	100,060	363,657
NB	31,978	49,624	66,839	98,781
N	22,649	48,088	201,999	302,084
PA	10,673	43,159	298,932	596,152
W	7,697	32,784	209,072	658,493
M	6,137	32,596	31,101	186,193
B	9,015	30,789	32,501	97,985
J	4,257	17,367	150,073	231,435
T	462	11,445	813	302,389
X	1,630	11,431	81,361	259,606
L	2,658	9,394	17,604	65,372
K	4,796	7,333	9,354	32,125
LU	982	4,997	3,047	10,053
O	496	4,446	496	14,649
NX	782	4,070	5,514	28,050
WA	849	849	19,196	19,196
ZA	127	678	2,002	12,215
I		234		4,838
AB	27	176	201	1,266
LA	21	171	144	1,189
EG	17	17	50	50
SA		7		49

*Euro GC Pooling included

Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m €Apr 2008	Traded Vol EGP in m €Year 2008	Term Adj. Vol EGP in m €Apr 2008	Term Adj. Vol EGP in m €Year 2008
P	81,999	342,221	288,734	923,547
BA	68,870	286,033	272,760	1,115,099
AY	65,619	258,940	492,114	1,776,492
C	21,834	203,544	55,304	683,069
EB	30,727	176,992	46,146	430,906
R	14,624	112,848	27,544	216,660
Z	33,310	111,663	203,010	1,087,114
D	38,696	104,960	441,399	1,173,382
RA	27,900	103,200	40,200	157,700
S	20,250	88,411	110,700	432,563
E	11,566	58,138	19,613	113,967
EF	22,582	50,122	98,924	356,134
N	21,150	45,770	185,450	282,370
H	6,071	41,541	94,111	234,426
PA	10,200	37,650	294,750	536,610
NA	1,700	34,610	1,700	67,950
U	10,565	33,918	20,225	499,447
W	6,850	30,300	173,350	611,650
M	4,040	23,870	16,800	127,280
B	5,043	18,653	26,971	66,291
X	1,085	8,707	55,490	182,986
F	6,063	6,063	17,063	17,063

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	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
Hauck & Aufhäuser Privatbankiers KGaA	D	Frankfurt	
HSBC France S.A.	F	Paris	
HSB 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/ Alexandra Morelle	+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
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Germany

Eurex Zürich AG
Selnastrasse 30
8021 Zurich
Switzerland

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