



# monthly news

Euro Repo Market

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repo

daily outstanding volume in bn € reached in May 2008	
Overall	Euro GC Pooling
76	42

June 3, 2008

## NEWS

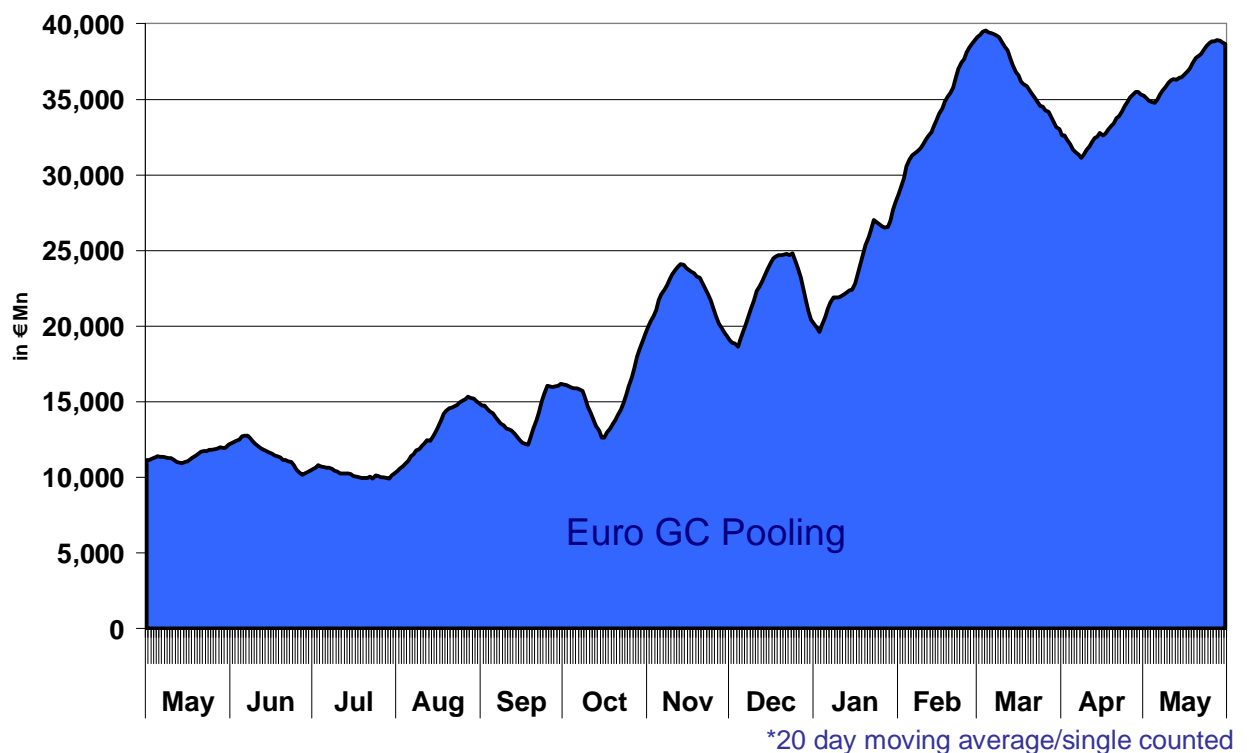
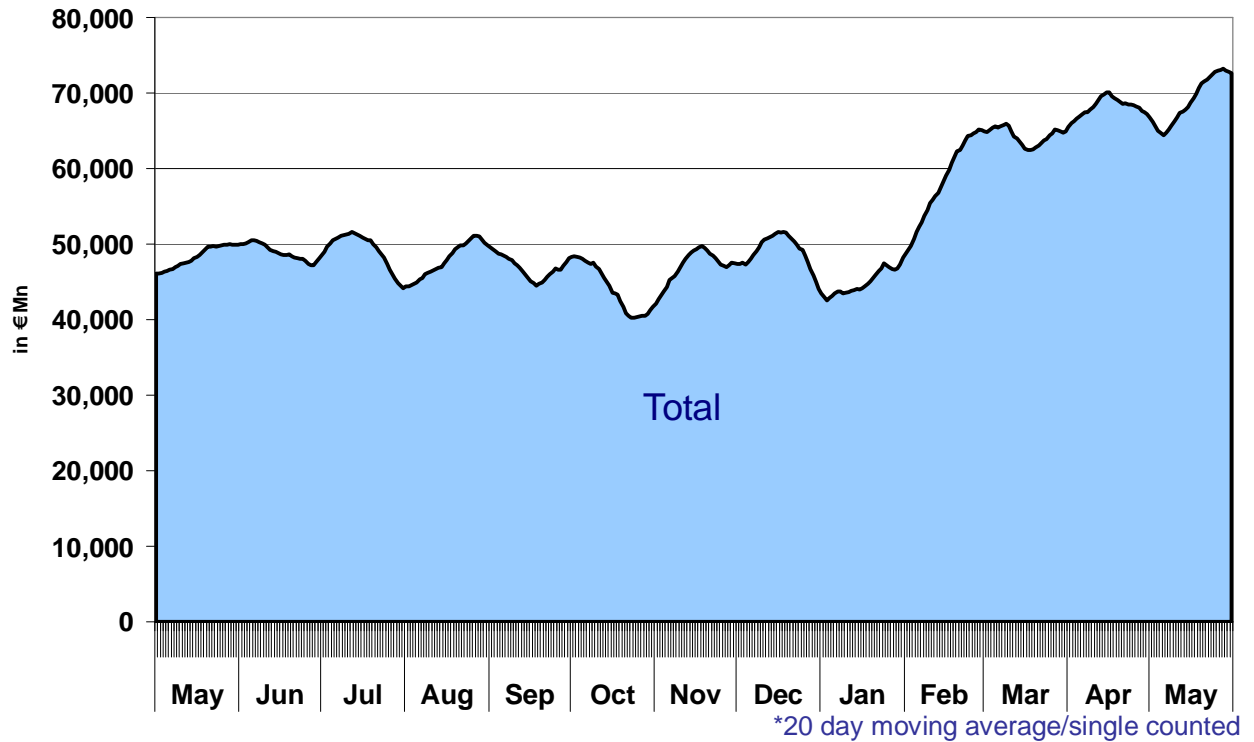
May: **New participants legally admitted:**  
Euro Repo Market: **Morgan Stanley, Frankfurt**  
Euro GC Pooling: **Maple Bank, Frankfurt**  
**Morgan Stanley, Frankfurt**

## EVENTS & CONFERENCES

- June 5-6: **Presentation about Euro GC Pooling: 2nd Annual Repo Product Development and Trading Conference in London**
- June 24: **Next Advisory Board Meeting in Frankfurt**
- June 24: **Next Euro GC Pooling Front Office Working Committee meeting in Frankfurt**
- June 24: **Repo Bar in Frankfurt**
- Clubhaus Frankfurter RG Germania 1869 e.V.  
Schaumainkai 65, 60596 Frankfurt

# VOLUMES 2007/2008

## Outstanding Volume



## Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	4.5 bn	1.0 bn
Longest	214 days (31 m)	94 days (96 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	164 bn	126 bn

\*Euro GC Pooling included

Member	Traded Vol in m € May 2008	Traded Vol in m € Year 2008	Term Adjusted Vol in m € May 2008	Term Adjusted Vol in m € Year 2008
AH	104,450	502,114	246,269	1,463,572
T	101,550	481,050	286,403	1,626,055
AK	80,196	408,362	391,262	2,771,879
AO	74,019	358,776	244,830	2,936,434
AP	53,060	299,769	143,570	1,325,521
AB	36,431	214,738	143,904	741,426
E	13,170	190,162	17,370	448,276
W	33,905	173,270	140,173	1,461,496
Q	53,956	158,352	99,547	270,313
AA	29,901	147,825	70,033	812,152
S	27,981	132,941	166,336	1,339,718
AR	13,471	126,862	29,812	1,150,834
AC	23,777	113,962	58,655	502,077
AN	11,310	78,829	22,920	1,189,292
AM	19,053	77,918	29,834	150,106
B	27,987	76,075	65,383	367,467
J	6,735	68,843	13,679	134,721
O	17,513	67,137	44,559	143,340
U	9,199	60,423	72,882	436,538
AE	11,990	55,149	86,114	682,267
Z	20,799	53,583	71,695	730,187
AD	9,332	41,928	62,276	248,470
AS	6,946	37,735	19,974	118,081
X	3,497	20,863	104,610	336,044
AJ	5,766	13,099	7,922	40,046
R	1,633	13,065	28,197	289,038
AG	2,848	12,242	17,059	86,165
V	232	11,678	590	302,978
C	552	5,549	1,994	12,047
I	3,761	4,610	29,406	48,603
AI	85	4,532	85	14,734
K	461	4,531	3,166	31,598
A	126	804	1,238	13,452
AL		234		4,838
AF	40	211	282	1,471
AQ	17	193	137	1,462
D		17		50
P		7		49

\*Euro GC Pooling included

## Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m €May 2008	Traded Vol EGP in m €Year 2008	Term Adj. Vol EGP in m €May 2008	Term Adj. Vol EGP in m €Year 2008
AH	81,465	423,686	161,923	1,085,470
T	75,822	361,855	225,454	1,340,553
AO	63,965	322,905	222,490	1,998,982
AP	44,833	248,377	90,683	773,752
E	13,170	190,162	17,370	448,276
Q	53,807	157,007	98,507	256,207
W	29,762	141,425	110,232	1,197,346
AB	20,809	133,657	31,027	247,687
S	27,981	132,941	166,336	1,339,718
AC	22,450	110,861	55,950	488,513
AM	18,884	77,022	28,548	142,515
B	27,410	73,180	59,110	341,480
U	9,062	59,184	71,846	427,980
AN	10,950	52,491	21,550	255,976
Z	20,215	50,515	67,705	679,355
AE	9,100	46,750	76,400	613,010
AA	8,331	42,249	24,231	523,678
AK	31,950	38,013	118,050	135,113
J	740	35,350	740	68,690
AD	6,722	30,592	44,222	171,502
AS	2,526	21,179	12,626	78,917
R	488	9,195	3,244	186,230

## 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	
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	x
Merrill Lynch International	GB	London	
Morgan Stanley Bank AG	D	Frankfurt	x
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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