



# monthly news

Euro Repo Market

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repo

daily outstanding volume in bn € reached in June 2007	
Overall	Euro GC Pooling
57.1	17.1

July 3, 2007

## NEWS

Jun 25: **KfW Bank, Frankfurt** admitted as new Euro GC Pooling participant

## SYSTEM & SERVICES

Jul 16: **Mandatory release 8.3.x** available in production

## PRODUCTS

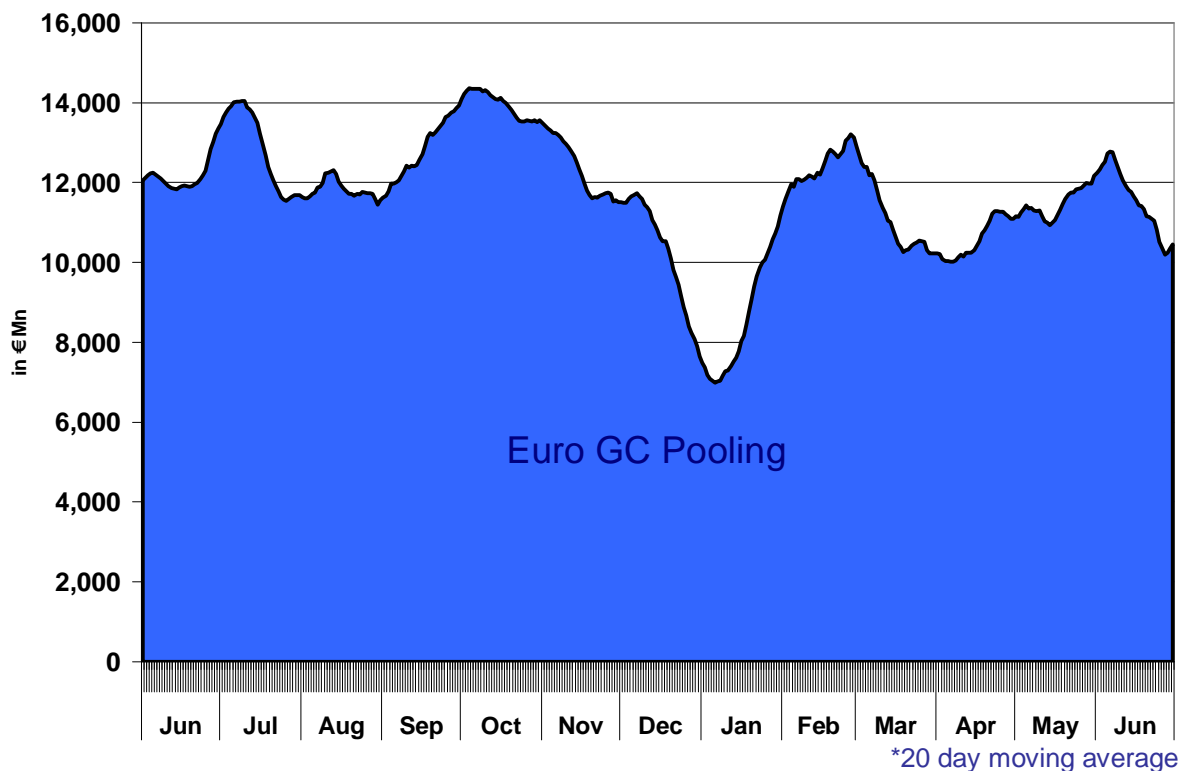
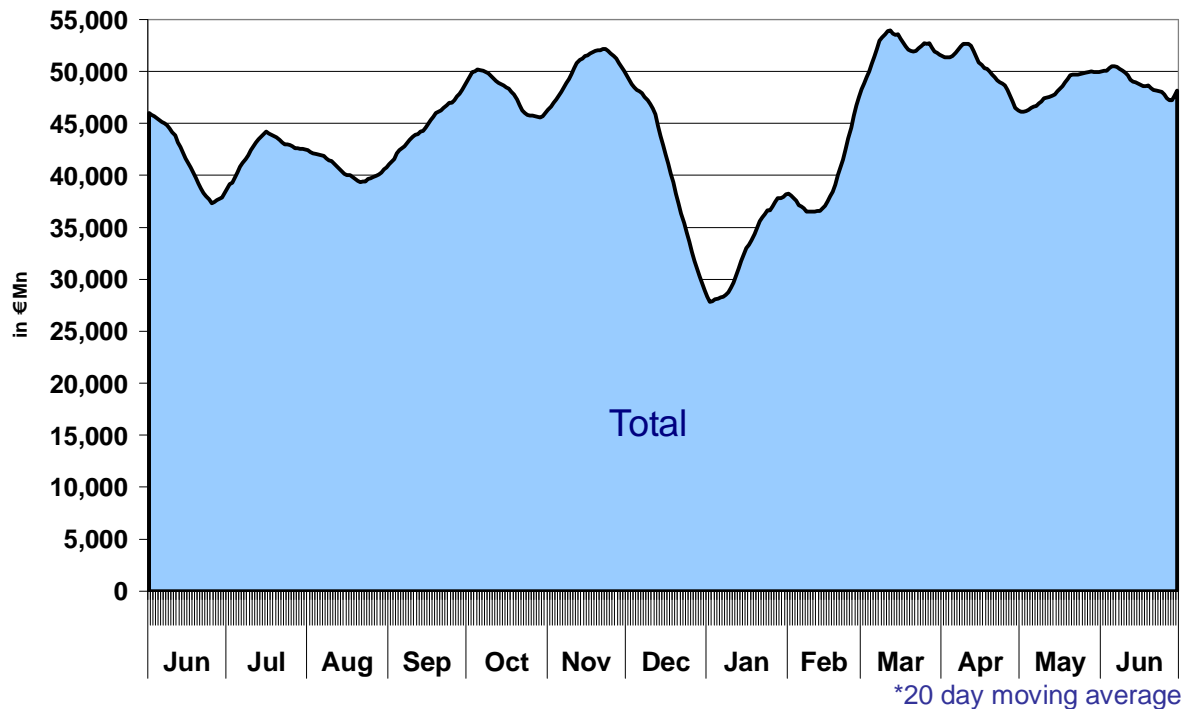
Jul 20: **German Pfandbrief GC Basket will be available (GC and Special)**  
⇒ Pfandbrief issues incorporate an issue size over €100 m & below €500 m;  
minimum rating requirement single A  
⇒ approx. 1,200 additional securities available for GC and Special trading  
⇒ Re-use of settlement accounts assigned to Jumbo Pfandbrief settlement

## EVENTS & CONFERENCES

Jun 13: **Euro GC Pooling Front Office Working Committee meeting** took place in Frankfurt  
Jun 20: **Advisory Board Meeting** took place in Frankfurt  
Jun 20: **Repo Bar** took place in Frankfurt  
Jun 22: **User Workshop** took place in Frankfurt

## VOLUMES 2006/2007

### Outstanding Volume



## Traded Volume

Trades	GC* in €	Special in €
Largest	3.0 bn	723 mn
Longest	290 days (50 m)	95 days (20 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	70 bn	41 bn

\*Euro GC Pooling included

Member	Traded Vol in €Jun 2007	Traded Vol in €Year 2007	Term Adjusted Vol in €Jun 2007	Term Adjusted Vol in €Year 2007
E	54,078,248,607	407,655,647,887	520,738,065,297	5,295,645,222,879
D	53,279,576,018	392,336,913,380	298,037,430,079	1,488,023,692,408
M	48,287,397,626	378,761,923,226	178,290,758,682	2,796,224,025,582
P	63,580,546,619	368,604,470,748	122,156,530,891	1,014,866,860,014
J	52,670,524,885	239,284,477,864	109,420,350,868	1,763,033,044,987
T	31,413,972,857	182,050,035,789	97,799,208,224	651,370,906,058
AQ	13,599,865,519	123,347,341,380	142,875,684,687	1,437,369,311,571
F	12,328,216,506	80,169,876,188	50,111,411,680	304,078,567,926
X	7,009,267,470	71,893,105,234	11,708,137,252	1,034,149,013,578
L	9,101,106,585	65,933,621,518	149,170,065,857	843,155,063,847
AN	10,390,000,000	58,678,442,382	12,550,000,000	369,896,619,485
Q	10,415,265,652	54,884,426,403	80,833,756,709	199,972,919,975
AA	1,539,521,724	42,456,588,673	7,008,554,896	205,607,472,271
A	13,035,000,000	38,960,000,000	21,225,000,000	61,250,000,000
V	2,298,935,140	30,610,905,631	8,815,174,168	75,755,892,780
K	5,975,776,284	28,524,910,820	77,320,660,427	629,196,162,158
B	3,806,557,323	25,964,739,808	28,472,365,878	183,163,610,581
O	838,086,864	11,118,010,506	5,687,450,031	63,079,267,131
Z	2,330,112,498	9,958,237,177	13,078,571,884	66,072,770,587
AP	527,416,528	6,493,917,828	2,789,794,252	271,500,520,107
H	761,850,723	4,668,227,650	4,642,410,875	30,817,080,716
Y	2,197,774,159	4,187,263,191	7,956,680,783	18,606,226,850
I	626,834,927	4,154,914,524	4,325,041,176	28,857,441,003
AK	2,254,915,934	3,698,300,920	3,711,441,198	12,897,216,602
C	311,027,076	3,682,508,999	2,116,958,016	14,978,197,106
S	225,001,008	2,762,558,172	1,528,268,135	13,413,772,035
R	441,558,746	2,383,502,502	1,678,305,622	8,620,117,409
W	434,003,095	1,915,879,297	2,871,455,426	12,047,115,633
N	166,414,973	1,730,005,069	1,054,966,337	11,809,888,662
AH	84,902,180	911,660,175	594,315,263	28,568,526,190
AS	634,522,163	634,522,163	3,815,113,622	3,815,113,622
AM	236,097,828	580,922,690	1,467,655,748	3,494,116,032
AB	6,624,356	354,097,943	46,370,489	2,830,648,191
AE	8,230,564	185,402,062	57,613,951	996,283,859
G	82,905,041	164,006,918	580,335,288	1,148,048,425
AG	140,610,822	140,610,822	421,832,466	421,832,466
AF		49,255,000	0	1,034,355,000
AR		48,939,652	0	54,986,329
AU		1,088,579	0	1,088,579
AO		1,005,925	0	1,005,925

## 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
Berner Kantonalbank	CH	Bern	
BRD Finanzagentur	D	Frankfurt	
BHF Bank AG	D	Frankfurt	x
BNP Paribas S.A.	GB	London	
Bremer Landesbank Kreditanstalt Oldenburg	D	Bremen	
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	
Dresdner Bank AG	D	Frankfurt	x
DZ Bank AG	D	Frankfurt	x
Fortis Bank S.A.	BE	Brussels	
Hauck & Aufhäuser Privatbankiers KGaA	D	Frankfurt	
HSBC France S.A.	F	Paris	
HSBC Trinkaus & Burkhardt KGaA	D	Duesseldorf	x
HSH Nordbank AG	D	Kiel	x
IXIS Corporate & Investment Bank	D	Frankfurt	
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	
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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