



# monthly news

Euro Repo Market

e u r e x  
repo

daily outstanding volume in bn € reached in Dec 2007	
Overall	Euro GC Pooling
58.2	31.7

January 3, 2008

## NEWS

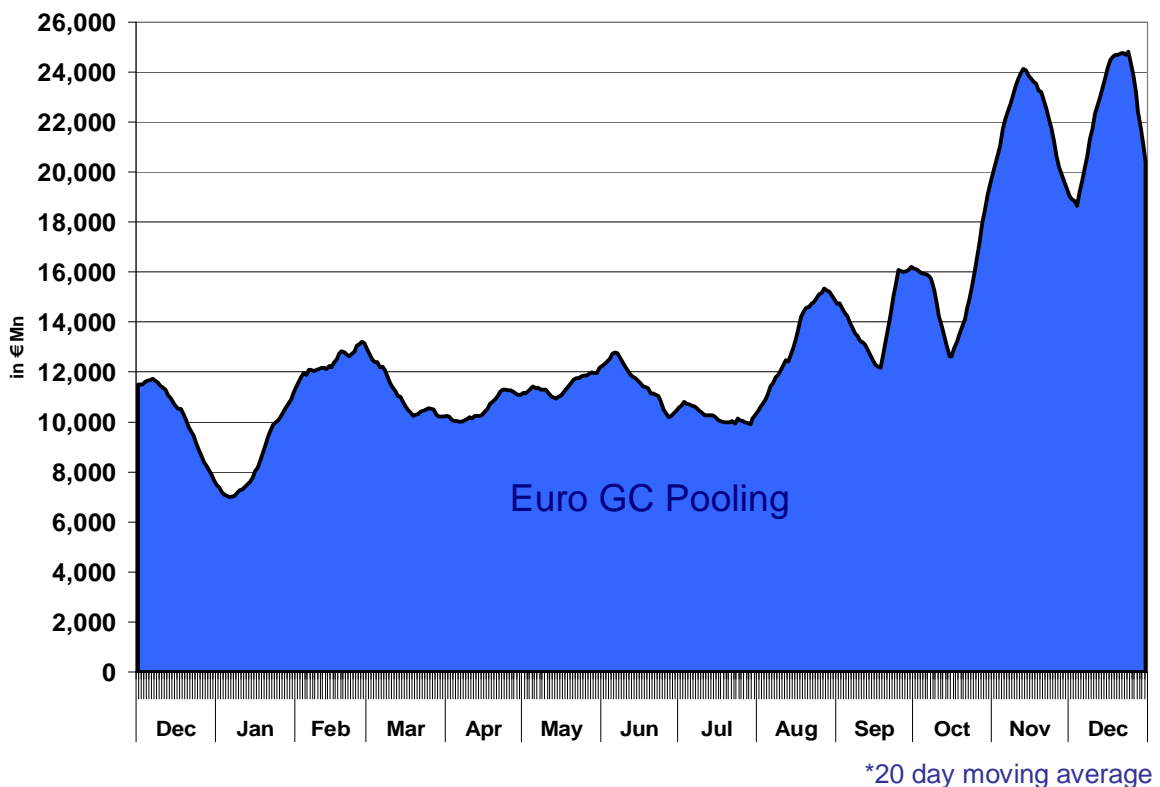
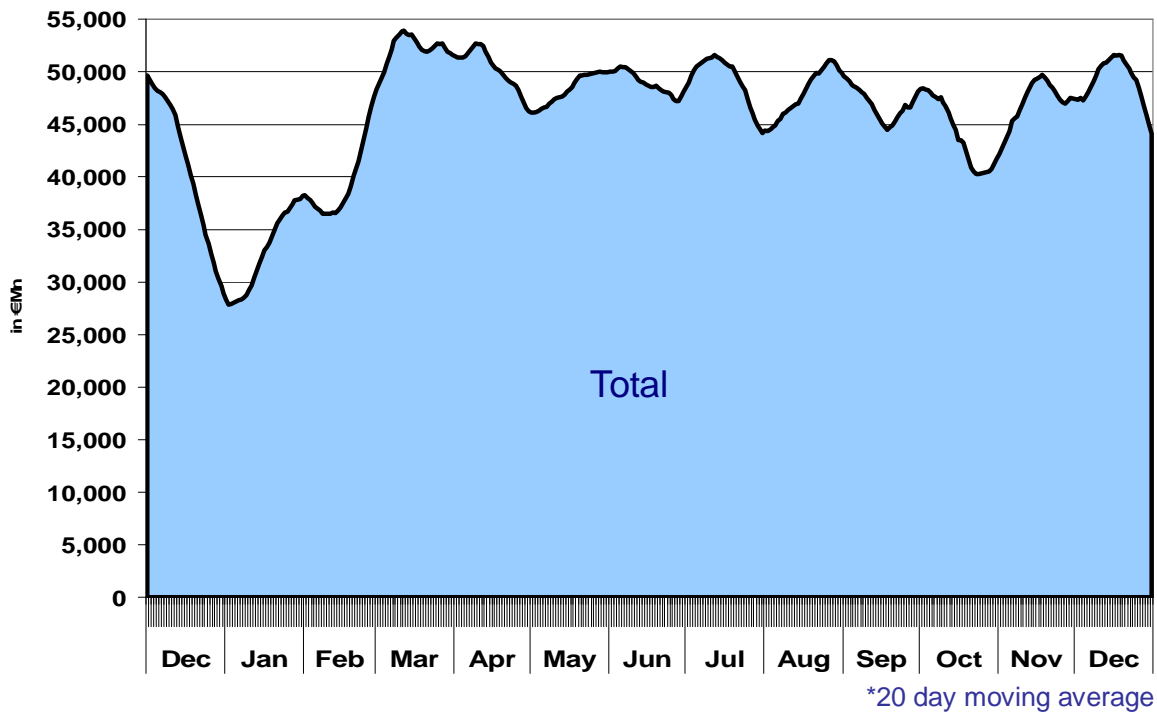
- Dec: The “**Collateral: Securities Lending, Repo, OTC Derivatives and the Future of Finance**” by Danny Corrigan and Natasha de Terán, published by Global Custodian
- § Successor of “Repo: The Ultimate Guide”
  - § More information: <http://home.globalcustodian.com:8887/repobook/index.html>

## EVENTS & CONFERENCES

- Dec 12: **Eurex Repo Forum “Turbulence in the Money Market”** took successfully place in Frankfurt
- Jan 3: **Repo Bar Time Table 2008 now available on:**  
<http://www.eurexrepo.com/news/events.html>
- § Next Repo Bar will take place in Frankfurt on Feb 26

# VOLUMES 2006/2007

## Outstanding Volume



## Traded Volume

Trades	GC* in €	Special in €
Largest	5.2 bn	810 m
Longest	91 days (116 m)	97 days (25 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	93 bn	95 bn

\*Euro GC Pooling included

Member	Traded Vol in €Dec 2007	Traded Vol in €Year 2007	Term Adjusted Vol in €Dec 2007	Term Adjusted Vol in €Year 2007
F	72,574,443,714	1,031,183,586,605	398,976,510,000	8,270,111,040,000
P	75,375,210,856	966,290,309,139	167,237,500,000	3,056,552,750,000
BA	59,164,603,724	874,996,477,547	136,141,090,000	2,032,192,120,000
R	10,330,355,418	800,972,141,617	42,526,430,000	3,945,291,820,000
AY	46,934,846,241	623,312,030,497	158,147,840,000	3,828,765,300,000
U	26,672,576,571	445,761,067,976	82,781,630,000	1,277,600,720,000
A	23,447,479,716	436,318,674,348	29,743,120,000	2,597,320,020,000
C	7,021,650,822	249,098,992,176	32,646,320,000	1,429,583,130,000
H	16,879,988,227	163,267,600,455	48,881,860,000	2,242,846,480,000
M	8,346,952,927	154,355,474,123	24,321,980,000	550,562,320,000
D	8,720,000,000	133,343,442,382	54,570,000,000	693,677,620,000
EB	31,217,000,000	127,652,000,000	71,567,000,000	279,322,000,000
N	661,049,349	106,180,010,275	2,908,770,000	526,227,940,000
NA	13,037,781,888	106,120,281,728	29,356,830,000	212,631,760,000
S	65,310,480,224	92,764,123,651	128,233,560,000	379,262,860,000
RA	6,588,938,986	71,557,182,869	8,888,610,000	124,861,810,000
PA	3,186,477,586	70,863,717,659	16,765,110,000	297,681,300,000
B	4,690,795,425	69,223,736,435	9,733,300,000	168,275,830,000
E	4,375,668,420	61,216,801,923	16,529,000,000	147,940,810,000
J	3,367,148,713	52,693,078,319	86,968,000,000	440,387,730,000
Z	7,606,509,578	52,177,022,135	81,255,060,000	388,174,320,000
T	5,398,611,561	46,012,722,093	164,352,360,000	895,122,050,000
W	6,474,095,654	34,660,434,995	33,962,410,000	98,097,100,000
X	3,497,505,657	34,460,412,461	30,367,490,000	166,089,340,000
L	820,605,695	21,066,341,479	9,468,740,000	142,345,980,000
K	1,736,062,159	15,707,246,301	3,482,010,000	307,113,000,000
EF	3,901,629,592	14,544,264,178	101,087,080,000	174,196,590,000
LU	171,975,230	9,607,400,916	2,176,650,000	23,520,430,000
NX	309,053,934	8,743,991,926	8,208,040,000	66,316,500,000
O	693,473,255	6,913,577,337	2,225,930,000	85,825,540,000
ZA	352,107,126	3,939,918,493	4,952,510,000	27,378,150,000
LA	104,694,196	3,405,663,705	887,680,000	46,583,000,000
SA	5,269,589	1,360,141,657	36,890,000	12,246,970,000
I	525,327,397	1,093,172,967	6,829,260,000	55,055,350,000
NB	66,711,813	1,055,072,251	827,510,000	7,952,820,000
EG		277,195,719	0	1,638,840,000
AK		263,001,811	0	1,638,670,000
AB	77,205,131	224,210,112	561,590,000	1,579,650,000
SY		54,728,324	0	66,790,000
WA		1,088,579	0	1,090,000
LY		1,005,925	0	1,010,000

## 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	
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	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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