



# monthly news

Euro Repo Market

e u r e x  
repo

## daily outstanding volume records in bn € reached in December 2008

Overall	Euro GC Pooling
88.4	61.4

January 6, 2009

### SYSTEM & SERVICES

- Dec 8: **New optional release introduced**  
With following new features and enhancements:
- Heartbeat
  - Calendar feature

### NEWS

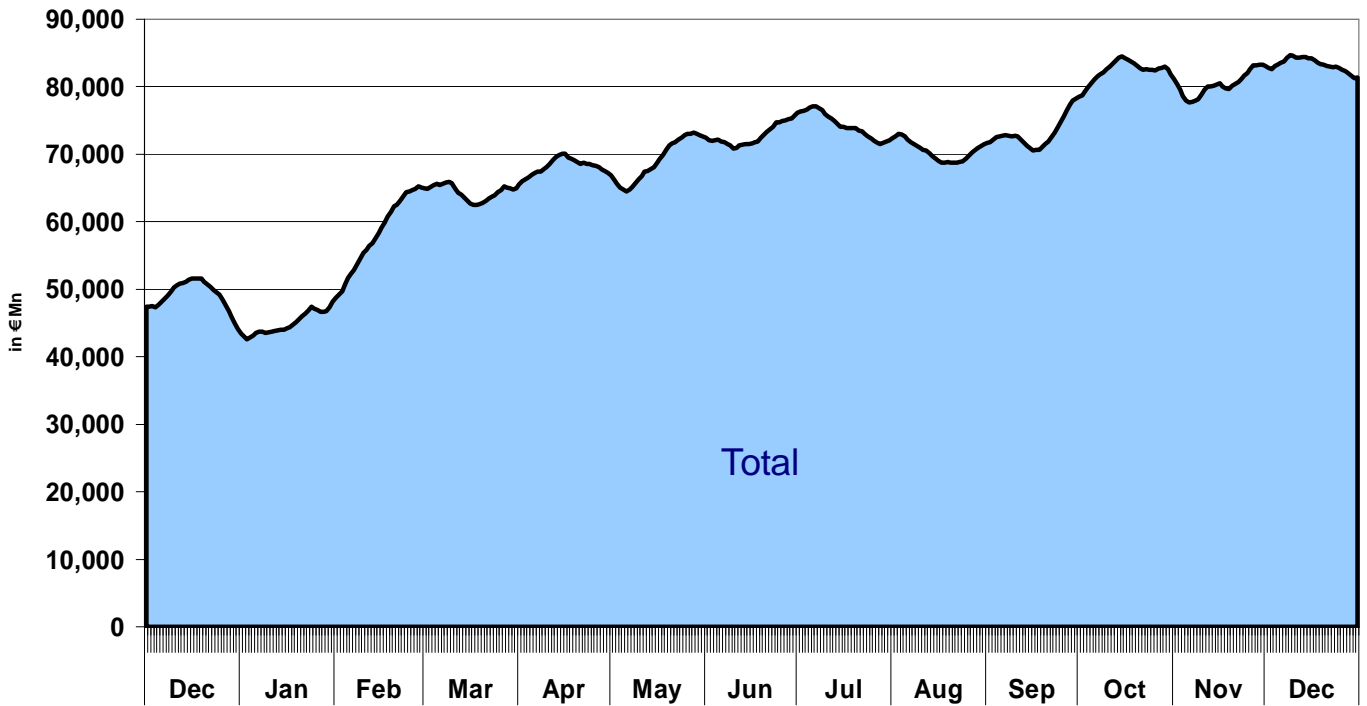
- Dec: **IKB Deutsche Industriebank AG, Dusseldorf**  
admitted as new participant for Euro Repo Market and GC Pooling

### EVENTS & CONFERENCES

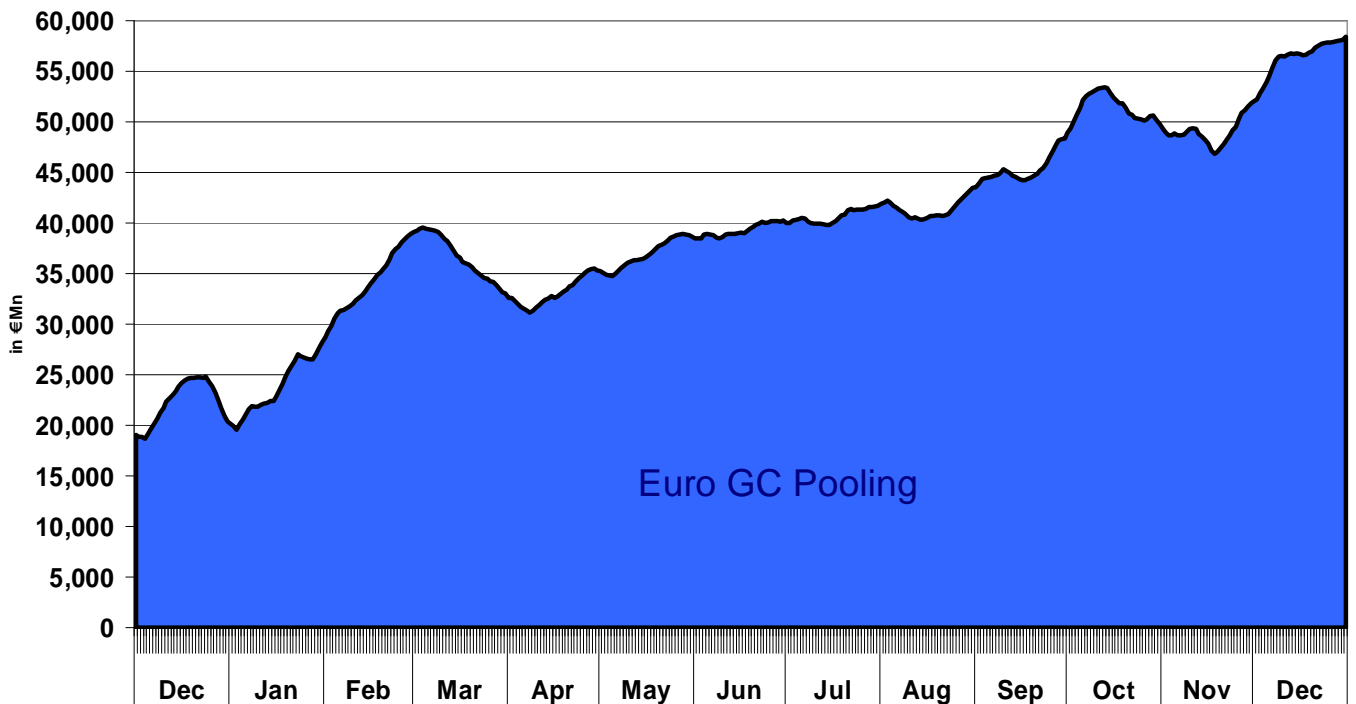
- Dec: **Eurex Repo Bar Time Table 2009 now available on:**  
<http://www.eurexrepo.com/news/events.html>
- Jan 20: **Pre-Summit Repo Bar Luxembourg**
- The Last Supper, Bâtiment Ellipse Kirchberg 2,  
33, Avenue JF Kennedy, Luxembourg - Kirchberg
- Jan 21/22: **Clearstream Summit will take place in Luxembourg**  
Eurex Repo will hold a presentation about Euro GC Pooling

# VOLUMES 2007/2008

## Outstanding Volume



\*20 day moving average/single counted



\*20 day moving average/single counted

## Traded Volume Euro Market

<b>Trades</b>	<b>GC* in €</b>	<b>Special in €</b>
<b>Largest</b>	<b>3bn</b>	<b>1.2bn</b>
<b>Longest</b>	<b>365 days (100 m)</b>	<b>245 days (270 m)</b>

	<b>OverNight GC* in €</b>	<b>TomNext GC* in €</b>
<b>Traded Vol</b>	<b>136 bn (Nov: 144bn)</b>	<b>259 bn (Nov: 114bn)</b>

Member	Traded Vol in m €Dec 2008	Traded Vol in m €Year 2008	Term Adjusted Vol in m €Dec 2008	Term Adjusted Vol in m €Year 2008
ZI	43,636	1,117,061	266,445	7,453,665
YO	23,844	1,056,923	347,083	3,418,423
YD	44,616	838,805	266,644	6,363,192
ZQ	27,084	817,616	269,111	4,721,869
ZT	12,890	666,281	54,806	1,919,073
ZJ	102,780	595,111	308,427	3,437,795
ZY	69,464	578,717	224,304	2,506,373
ZW	156,747	461,620	469,445	2,244,539
ZM	19,399	389,132	56,209	1,676,074
ZN	20,625	309,416	193,475	3,388,121
YK	234,547	295,867	380,717	470,267
ZE	53,657	281,887	147,821	1,028,878
ZR	11,775	277,909	19,043	780,430
YI	4,076	260,552	11,854	2,875,640
YQ	3,487	242,431	124,348	766,289
ZS	16,453	219,501	29,475	377,951
YG	24,654	202,416	97,962	1,768,449
ZX	15,848	171,649	88,985	1,298,121
YC	11,304	169,122	64,597	1,509,982
ZA		168,599		281,914
ZV	4,929	148,991	276,821	2,545,995
YL	19,402	129,855	88,310	904,894
YE	8,242	122,008	19,774	375,792
ZF	8,010	89,652	14,260	168,715
ZZ	606	69,890	5,111	407,798
ZD	19,122	56,069	49,860	598,547
YP	3,436	53,189	37,212	672,731
YM	1,346	43,487	8,929	225,806
YN	3,930	37,890	9,930	88,680
ZU	6,655	30,936	17,065	86,337
YA	96	27,417	481	502,587
ZH	8,270	23,932	181,200	336,532
YB	1,600	17,578	2,420	158,895
YH	370	8,856	4,511	67,075
ZL	76	6,801	528	18,005
ZC	5	5,129	5	15,813
ZB	279	2,896	3,026	29,770
ZP	2,614	2,849	17,323	22,161
YJ	307	1,522	4,960	25,662
ZO	104	663	205	1,823
YF	142	361	1,665	3,458
ZG		96		405
ZK		7		49

\*Euro GC Pooling included

## Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m € Dec 2008	Traded Vol EGP in m € Year 2008	Term Adj. Vol EGP in m € Dec 2008	Term Adj. Vol EGP in m € Year 2008
YO	14,518	845,694	46,128	2,174,486
YD	39,747	762,387	249,717	4,542,948
ZQ	25,981	651,065	253,147	4,166,363
ZJ	99,036	535,023	261,357	2,931,158
ZY	60,819	481,614	138,265	1,375,635
ZW	155,415	454,305	452,343	2,195,986
ZT	4,550	406,723	7,550	789,096
ZI	23,319	394,049	83,665	1,663,407
ZN	20,625	309,416	193,475	3,388,121
YK	234,547	295,867	380,717	470,267
ZR	11,300	276,936	15,100	773,388
ZE	53,307	273,908	144,537	971,789
ZS	16,436	218,129	29,352	367,114
YG	24,429	196,340	85,554	1,629,676
ZX	15,750	169,084	86,600	1,280,630
ZA		167,195		267,395
YC	8,830	148,263	40,440	1,338,373
ZM	14,198	126,013	42,208	1,014,609
ZV	2,350	99,940	2,850	461,725
YL	16,049	87,250	79,789	813,118
YQ	160	72,045	4,960	150,685
YE	3,925	64,842	6,775	230,212
ZZ		45,317		236,687
ZD	17,842	44,549	28,542	348,528
YN	3,930	37,890	9,930	88,680
ZU	6,655	30,818	17,065	85,508
ZH	8,270	23,932	181,200	336,532

\*EXTended basket included

## LIST OF PARTICIPANTS (# 47)

Participant	Country	City	Euro GC Pooling
Aareal Bank AG	D / IRL	Wiesbaden / Dublin	x
B. Metzler seel. Sohn & Co. KGaA	D	Frankfurt	
Bank for International Settlements	CH	Basel	
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
Goldman Sachs International	GB	London	
Hauck & Aufhäuser Privatbankiers KGaA	D	Frankfurt	
HSBC France S.A.	F	Paris	
HSBC Trinkaus & Burkhardt	D	Düsseldorf	x
HSH Nordbank AG	D	Kiel	x
IKB Deutsche Industriebank AG	D	Düsseldorf	x
J.P. Morgan Securities Ltd.	GB	London	
KfW Bankengruppe	D	Frankfurt	x
Landesbank Baden-Württemberg	D	Stuttgart	x
Landesbank Berlin AG	D	Berlin	x
Landesbank Hessen-Thüringen	D	Frankfurt	x
Landwirtschaftliche Rentenbank	D	Frankfurt	x
Maple Bank GmbH	D	Frankfurt	x
Merrill Lynch International	GB	London	
Morgan Stanley	GB	London	
Morgan Stanley Bank AG	D	Frankfurt	x
NATIXIS	D	Frankfurt	
Norddeutsche Landesbank	D	Hanover	x
NRW.Bank	D	Duesseldorf	
Pictet & Cie.	CH	Geneva	
Sal. Oppenheim	D	Frankfurt	x
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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