



# monthly news

Euro Repo Market

e u r e x  
repo

daily outstanding volume in bn € reached in March 2008	
Overall	Euro GC Pooling
73	37

April 3, 2008

## SYSTEM & SERVICES

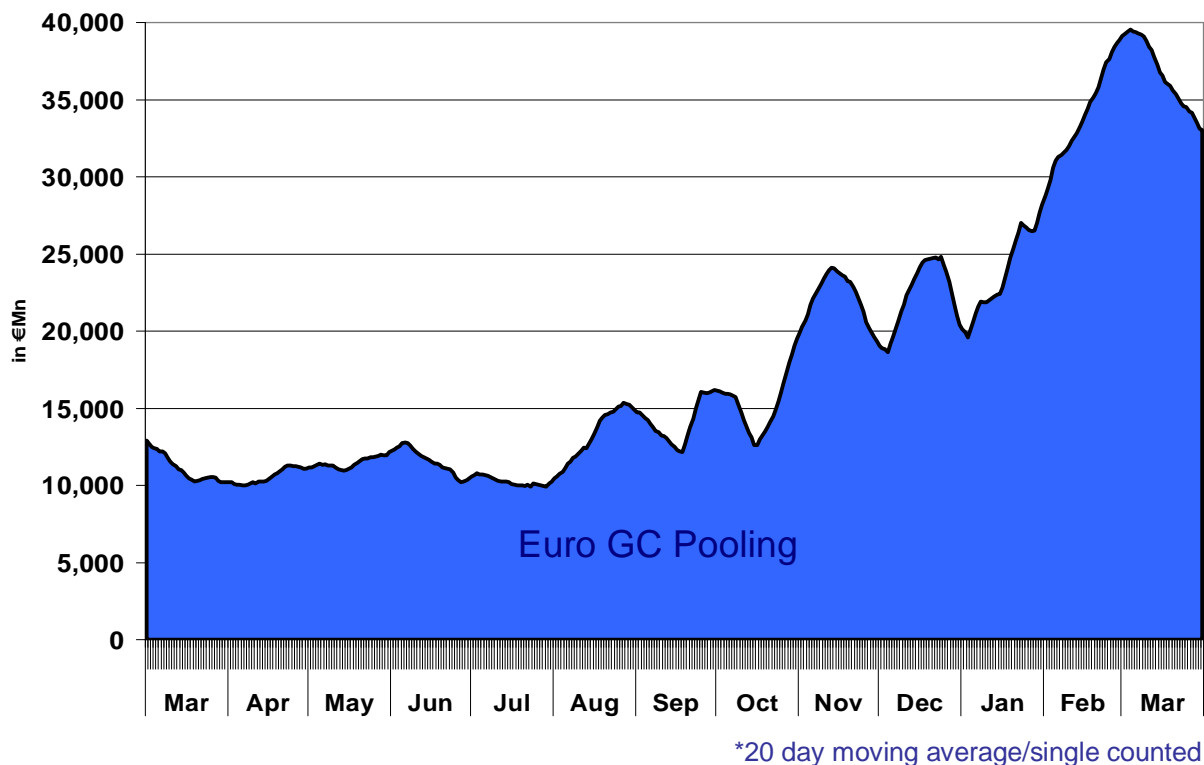
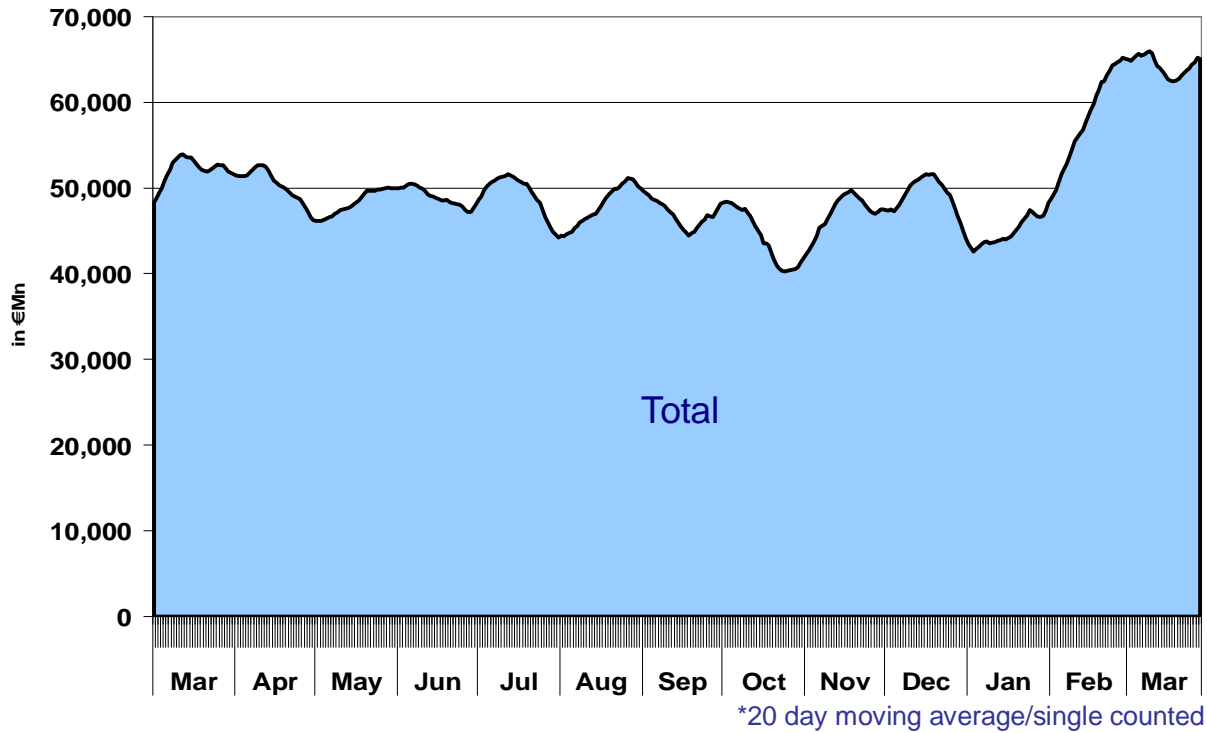
- Mar 10: **New release 9.1.4 was successfully introduced**
- Mar 17: **Following new functions were introduced for the Euro Market:**
- § Open Repo including Rate change
  - § Variable Repo
  - § Open-Variable Repo
- Mar 17: **Terms and Conditions for Participation and Trading on Eurex Repo GmbH have been adjusted:**
- § The modification was necessary due to the introduction of Open and Variable Repo and adjustments of several existing basket descriptions.
- ▶ Further information: [www.eurexrepo.com/publications](http://www.eurexrepo.com/publications)

## EVENTS & CONFERENCES

- Apr 11/12: **Sponsoring & Participation: ACI Congress in Frankfurt**
- Apr 15: **Repo Bar in Zurich**
- § Sugar Lounge, Löwenstrasse 2, 8001 Zurich

# VOLUMES 2007/2008

## Outstanding Volume



## Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	5.3 bn	1 bn
Longest	364 days (100 m)	92 days (258 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	190 bn	125 bn

\*Euro GC Pooling included

Member	Traded Vol in m €Mar 2008	Traded Vol in m €Year 2008	Term Adjusted Vol in m €Mar 2008	Term Adjusted Vol in m €Year 2008
P	116,387	306,051	328,798	881,792
F	115,377	266,123	1,114,460	1,976,324
BA	102,008	274,904	387,307	981,077
C	63,439	217,145	161,430	1,038,655
AY	58,696	214,308	268,330	2,189,286
EB	44,270	146,265	66,890	384,760
U	36,213	83,966	109,134	663,882
RA	34,053	76,194	54,239	124,145
A	30,488	93,634	586,133	960,615
D	30,035	66,264	150,945	731,983
R	29,162	153,076	94,206	480,970
H	25,012	58,929	79,685	1,046,830
Z	22,235	100,251	315,350	1,077,889
NB	16,286	17,646	30,315	31,942
W1	15,864	25,087	214,085	449,421
E	14,511	47,171	29,821	99,745
N	13,621	25,439	46,299	100,085
NA	10,344	55,211	30,341	110,468
T1	10,323	10,984	300,608	301,576
B1	9,027	21,774	26,910	65,484
PA	8,827	32,486	94,863	297,221
EF	8,630	28,495	86,397	263,597
S	8,110	69,876	125,279	332,662
M	6,255	26,459	32,126	155,093
J	5,707	13,110	50,512	81,362
L	2,104	6,735	15,215	47,388
O	1,549	3,950	4,208	14,153
NX	852	3,288	6,074	22,535
K	509	2,537	660	22,771
X	413	9,801	3,596	178,245
LU	399	4,015	996	7,007
ZA	241	551	4,938	10,213
I	153	234	4,757	4,838
LA	33	149	234	1,045
AB	32	149	250	1,065
SA		7		49

\*Euro GC Pooling included

## Traded Volume Euro GC Pooling

Member	Traded Vol EGP in m €Mar 2008	Traded Vol EGP in m €Year 2008	Term Adj. Vol EGP in m €Mar 2008	Term Adj. Vol EGP in m €Year 2008
P	94,271	260,222	232,238	634,813
BA	65,718	217,163	318,122	842,339
C	59,020	181,710	118,140	627,765
AY	52,841	193,321	256,318	1,284,378
EB	44,270	146,265	66,890	384,760
RA	33,800	75,300	52,400	117,500
D	30,035	66,264	150,945	731,983
H	22,060	35,470	73,060	140,315
Z	17,005	78,353	272,310	884,104
W1	15,500	23,450	211,400	438,300
E	14,450	46,572	29,350	94,354
R	13,300	98,224	24,650	189,116
N	12,950	24,620	43,950	96,920
EF	8,450	27,540	85,100	257,210
U	8,283	23,353	33,402	479,222
S	8,100	68,161	125,200	321,863
PA	7,120	27,450	82,180	241,860
B1	4,135	13,610	13,375	39,320
M	4,070	19,830	16,970	110,480
NA	3,800	32,910	19,820	66,250
X	320	7,622	2,940	127,496

## 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	
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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