



monthly news

Euro Repo Market

e u r e x
repo

daily outstanding volume in bn € reached in Nov 2007

Overall	Euro GC Pooling
52.7	26.5

December 5, 2007

PRODUCTS & SYSTEM

Nov 23: **Additional Euro GC Pooling contract “EGC POOL FLEX TERM” has been introduced**

- § Availability of flexible purchase and repurchase dates for trading
- § Usability of forward-forward quotes

EVENTS & CONFERENCES

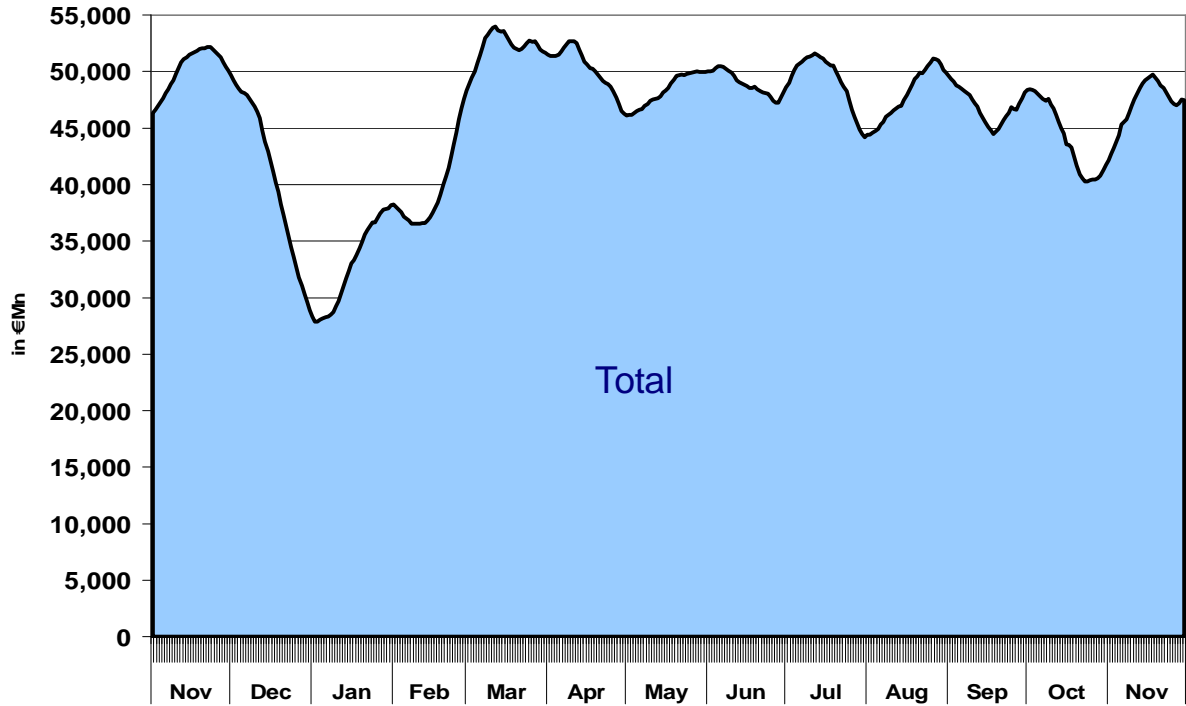
Nov 6: **Euro GC Pooling Front Office Working Committee meeting took place in Frankfurt**

Nov22/23: **Eurex Repo has participated at the ASIFMA’s Indian Repo Forum in Mumbai**

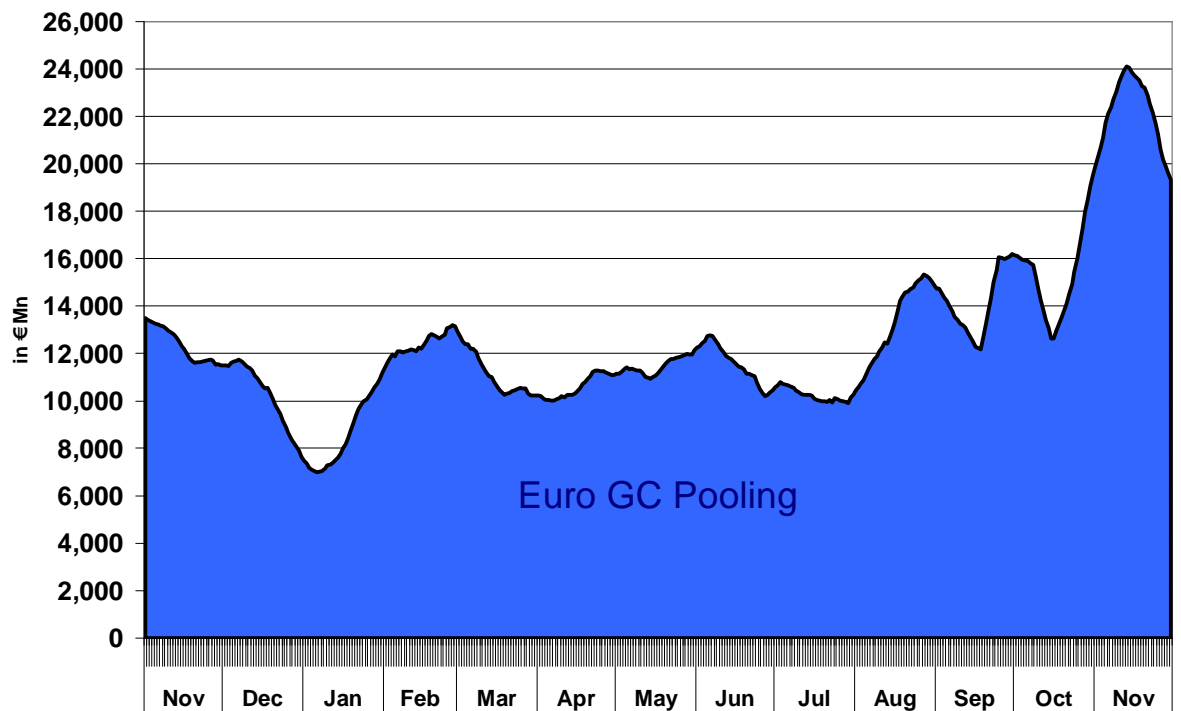
Dec 12: **Eurex Repo Forum “Turbulence in the Money Market” will take place in Frankfurt**

VOLUMES 2006/2007

Outstanding Volume



*20 day moving average



*20 day moving average

Traded Volume

Trades	GC* in €	Special in €
Largest	6.2 bn	592 m
Longest	182 days (38 m)	306 days (259 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	132 bn	221 bn

*Euro GC Pooling included

Member	Traded Vol in €Nov 2007	Traded Vol in €Year 2007	Term Adjusted Vol in €Nov 2007	Term Adjusted Vol in €Year 2007
E	169,716,017,505	958,609,142,891	819,472,173,309	7,871,134,531,347
D	137,845,961,064	890,915,098,283	291,865,279,958	2,889,315,254,231
P	84,187,390,029	815,831,873,823	153,042,510,058	1,896,051,028,515
M	60,291,311,742	790,641,786,199	253,510,038,784	3,902,765,390,136
J	70,249,020,182	576,377,184,256	839,476,957,384	3,670,617,461,550
T	61,234,271,097	419,088,491,405	143,061,974,388	1,194,819,092,700
AQ	77,516,431,626	412,871,194,632	509,508,878,649	2,567,576,900,292
L	79,201,886,823	242,077,341,354	187,303,471,909	1,396,936,810,198
X	23,323,390,606	146,387,612,228	549,513,929,448	2,193,964,622,066
F	9,639,882,784	146,008,521,196	38,813,548,630	526,240,339,070
AN	19,613,000,000	124,623,442,382	114,591,000,000	639,107,619,485
Q	11,982,319,637	105,518,960,928	77,864,802,386	523,319,176,305
A	20,205,000,000	96,435,000,000	58,515,000,000	207,755,000,000
V	17,646,507,829	93,082,499,840	27,795,560,826	183,274,927,394
AA	3,203,164,130	67,677,240,073	15,390,715,619	280,916,186,583
C	20,512,977,758	64,968,243,883	29,900,844,305	115,973,204,104
Y	18,350,881,437	64,532,941,010	57,759,609,975	158,542,526,880
S	12,930,263,108	56,841,133,504	25,573,982,030	131,411,810,801
B	5,268,297,347	49,325,929,606	40,413,459,870	353,419,730,013
AS	18,688,869,062	44,570,512,557	90,510,828,724	306,919,257,230
K	200,797,731	40,614,110,532	6,023,931,925	730,769,686,855
O	4,312,722,128	30,962,906,804	13,097,098,529	135,721,849,657
AK	5,326,123,598	28,186,339,341	16,833,910,483	64,134,682,854
W	15,964,129,045	27,453,643,427	189,123,261,433	251,029,298,778
Z	778,628,565	20,245,735,784	5,193,375,164	132,877,239,342
AP	1,651,184,069	13,971,184,142	6,229,862,248	303,630,985,262
H	2,081,355,638	10,642,634,585	15,740,185,302	73,109,506,534
R	253,031,305	9,435,425,686	473,519,271	21,343,776,497
I	882,796,707	8,434,937,992	6,115,775,344	58,108,464,927
AG	998,941,451	6,220,104,082	18,628,596,400	83,599,609,507
N	182,426,339	3,587,811,367	1,276,984,372	22,425,646,758
AH	544,996,958	3,300,969,509	3,638,233,012	45,695,326,247
AM	93,729,006	1,354,872,068	602,423,615	12,210,083,397
AB	283,381,444	988,360,437	1,838,489,130	7,125,304,670
AF		567,845,570		48,226,096,825
AE	8,992,945	277,195,719	62,950,616	1,638,839,460
G		263,001,811		1,638,674,319
AT	50,280,604	147,004,981	346,998,077	1,018,063,495
AR		54,728,324		66,789,435
AU		1,088,579		1,088,579
AO		1,005,925		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	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
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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