



monthly news

Euro Repo Market

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repo

daily outstanding volume records in bn € reached in November 2008

Overall	Euro GC Pooling
88.8	60.7

December 3, 2008

SYSTEM & SERVICES

- Nov 3: **Reduction of the minimum Contract Size for all Special Contracts from EUR 1 m to EUR 500.000**
- Nov 17: **Non Euro collateral eligible for GC Pooling basket (USD, GBP, JPY)**
- Nov 24: **New Euro GC Pooling EXTended Basket was successfully launched**
- 30.000 securities denominated in EUR, USD, GBP and JPY

NEWS

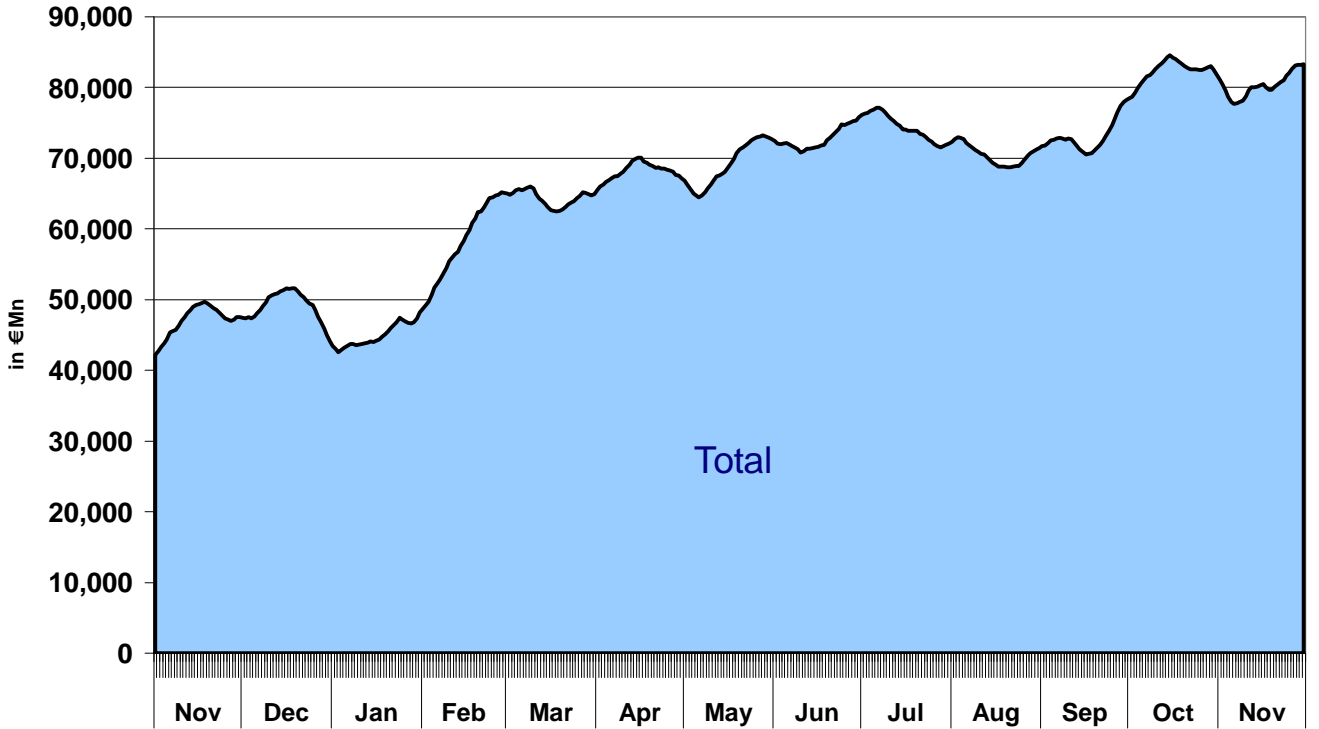
- Nov: **B. Metzler seel. Sohn & Co KGaA, Frankfurt**
admitted as new participant for Euro Repo Market

EVENTS & CONFERENCES

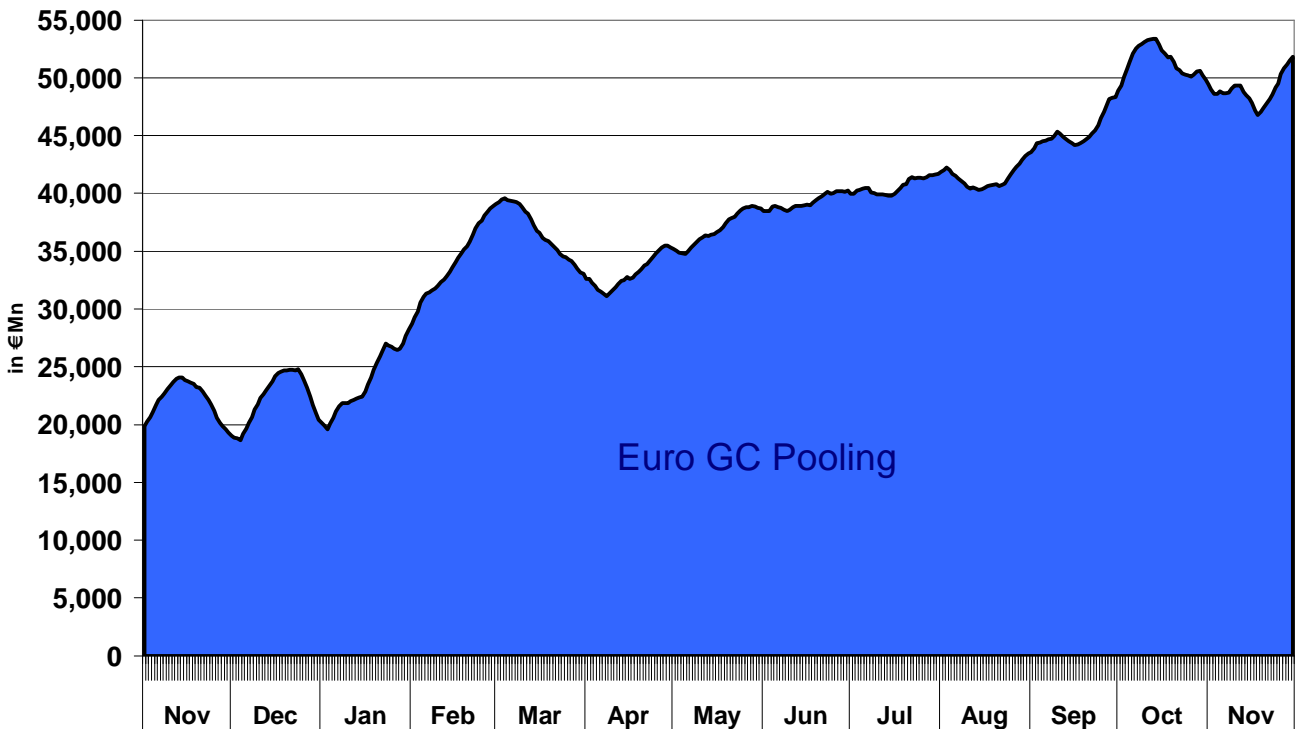
- Nov 25: **Eurex Repo GC Pooling Bar took place in Frankfurt**

VOLUMES 2007/2008

Outstanding Volume



*20 day moving average/single counted



*20 day moving average/single counted

Traded Volume Euro Market

Trades	GC* in €	Special in €
Largest	3.1bn	1.2bn
Longest	365 days (100 m)	245 days (277 m)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	144 bn (Oct: 210bn)	114 bn (Oct: 105bn)

Member	Traded Vol in m €Nov 2008	Traded Vol in m €Year 2008	Term Adjusted Vol in m €Nov 2008	Term Adjusted Vol in m €Year 2008
ZI	103,119	1,073,425	716,677	7,187,220
YO	29,614	1,033,078	75,439	3,071,094
YD	55,586	794,189	938,186	6,095,964
ZQ	27,026	790,532	273,679	4,452,757
ZT	102,963	653,390	171,499	1,864,258
ZY	43,497	509,254	129,994	2,282,069
ZJ	76,020	492,331	187,514	3,129,273
ZM	14,668	369,733	47,629	1,619,855
ZW	90,359	304,874	364,764	1,775,094
ZN	17,790	288,791	254,510	3,194,646
ZR	12,902	266,134	39,740	761,386
YI	18,015	256,476	168,368	2,863,786
YQ	6,225	238,944	178,734	641,941
ZE	23,594	228,230	76,937	880,491
ZS	16,477	203,048	30,639	348,476
YG	11,037	177,761	85,629	1,670,487
ZA		168,599		281,914
YC	9,037	157,818	63,436	1,445,385
ZX	8,685	155,801	75,524	1,209,137
ZV	11,932	144,061	864,882	2,269,174
YE	14,830	113,767	54,528	356,018
YL	14,085	110,453	167,175	816,584
ZF	4,970	81,642	9,380	154,456
ZZ	1,678	69,284	11,377	402,687
YK	60,395	61,320	88,195	89,550
YP	5,419	49,752	47,826	635,518
YM	1,150	42,141	8,850	216,877
ZD	9,569	36,947	29,812	548,417
YN	7,230	33,960	15,210	78,750
YA	253	27,321	918	502,106
ZU	8,698	24,281	28,898	69,272
YB	915	15,978	2,303	156,475
ZH	3,335	15,662	39,735	155,332
YH	620	8,485	5,432	62,462
ZL	131	6,725	548	17,477
ZC	29	5,124	86	15,808
ZB	850	2,617	6,127	26,743
YJ	60	1,215	401	20,702
ZO	228	559	756	1,618
ZP		234		4,838
YF		219		1,793
ZG		96		405
ZK		7		49

*Euro GC Pooling included

Traded Volume Euro GC Pooling

Member	Traded Vol EGP (incl. EXTended) in m €Nov 2008	Traded Vol EGP (incl. EXTended) in m €Year 2008	Term Adj. Vol EGP (incl. EXTended) in m €Nov 2008	Term Adj. Vol EGP (incl. EXTended) in m €Year 2008
YO	16,782	831,176	26,176	2,128,358
YD	45,375	722,640	132,475	4,293,231
ZQ	23,449	625,084	245,614	3,913,216
ZJ	72,232	435,987	159,390	2,669,801
ZY	39,620	420,795	93,190	1,237,370
ZT	74,448	402,173	103,688	781,546
ZI	54,135	370,730	285,771	1,579,742
ZW	89,654	298,890	356,545	1,743,643
ZN	17,790	288,791	254,510	3,194,646
ZR	12,404	265,636	36,642	758,288
ZE	22,936	220,601	72,942	827,252
ZS	16,425	201,693	30,275	337,762
YG	10,684	171,911	73,673	1,544,122
ZA		167,195		267,395
ZX	8,403	153,334	73,553	1,194,030
YC	6,465	139,433	46,195	1,297,933
ZM	7,815	111,815	21,640	972,401
ZV	7,651	97,590	65,251	458,875
YQ	300	71,885	300	145,725
YL	13,957	71,201	167,047	733,329
YK	60,395	61,320	88,195	89,550
YE	9,750	60,917	27,750	223,437
ZZ		45,317		236,687
YN	7,230	33,960	15,210	78,750
ZD	7,187	26,707	10,901	319,986
ZU	8,698	24,163	28,898	68,443
ZH	3,335	15,662	39,735	155,332

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
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	
Rheinland-Pfalz Bank	D	Mainz	x
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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