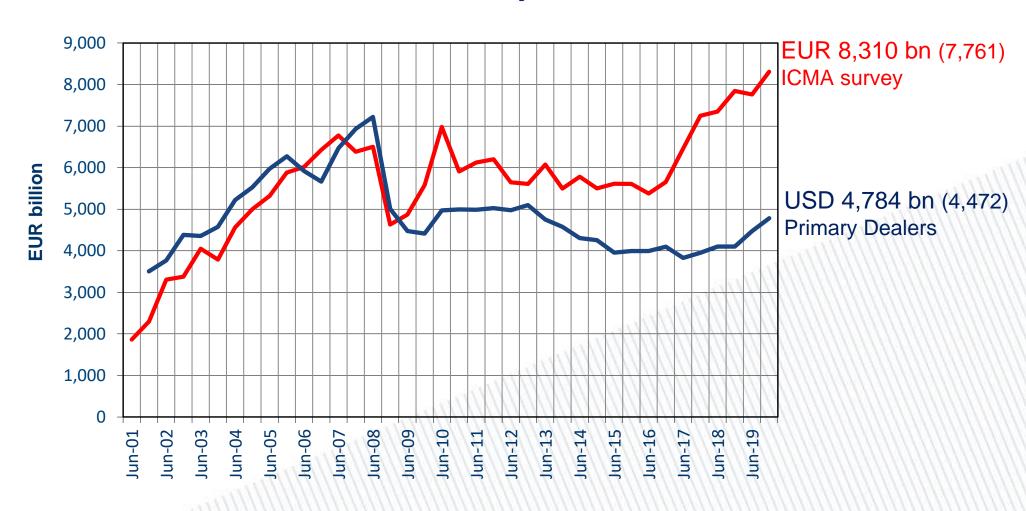


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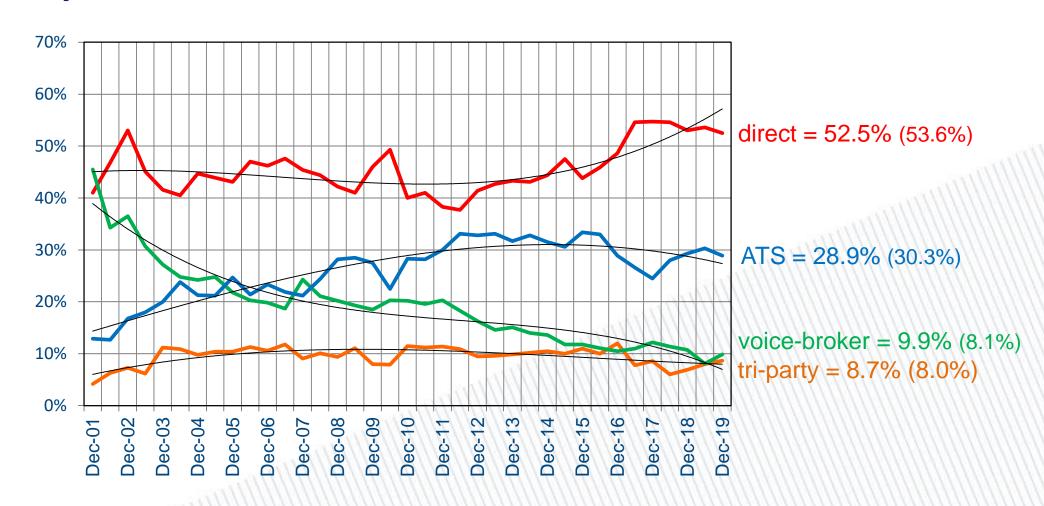
38th European repo market survey conducted in December 2019



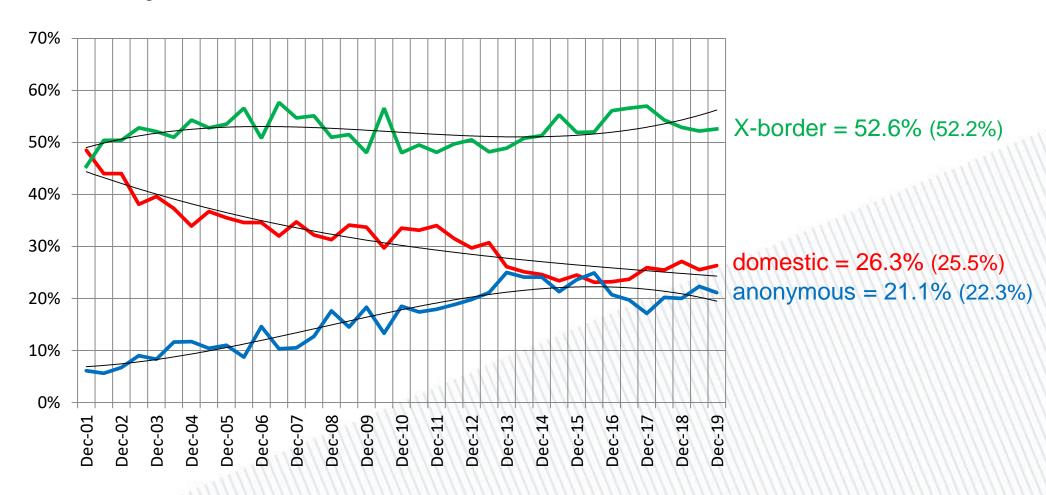
Headline numbers: ICMA & FRBNY surveys



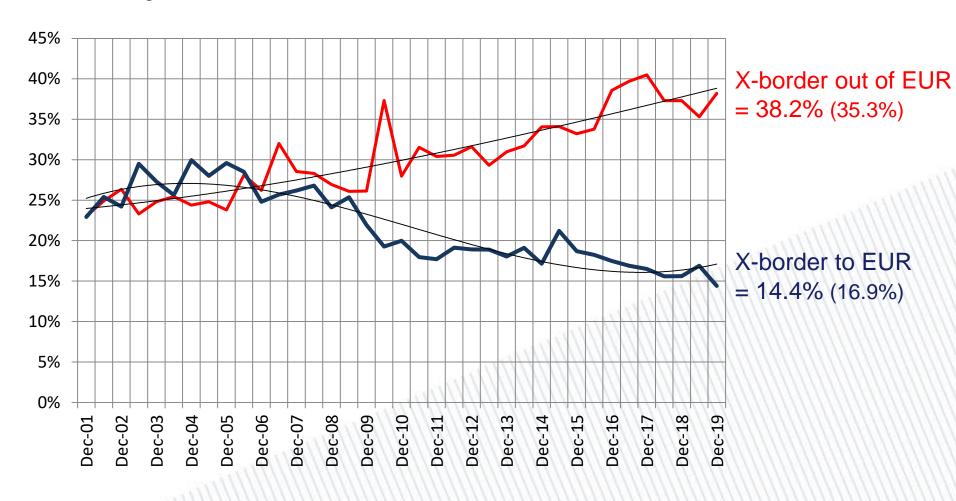
Trading Analysis



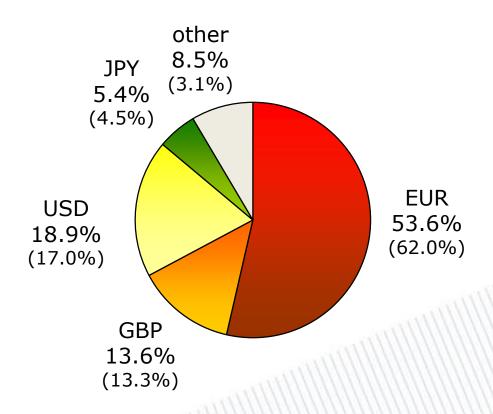
Geographical Analysis



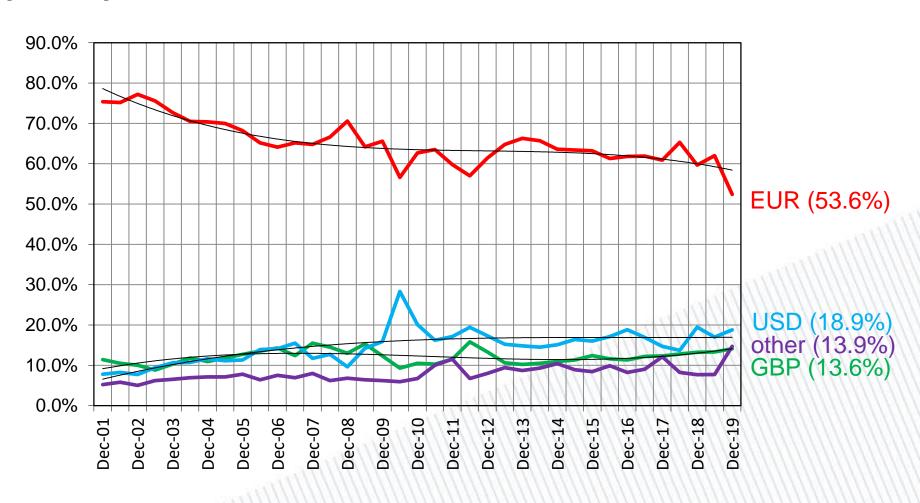
Geographical Analysis



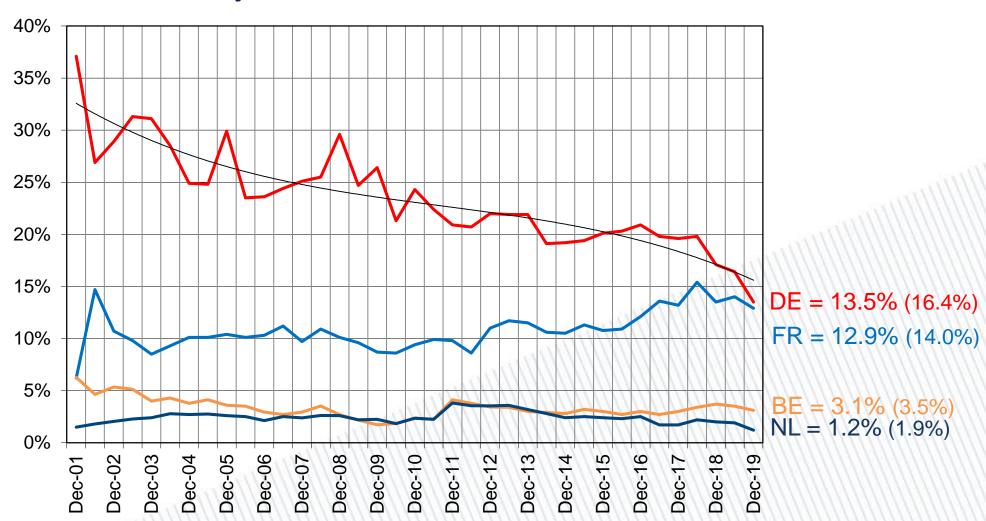
Currency Analysis



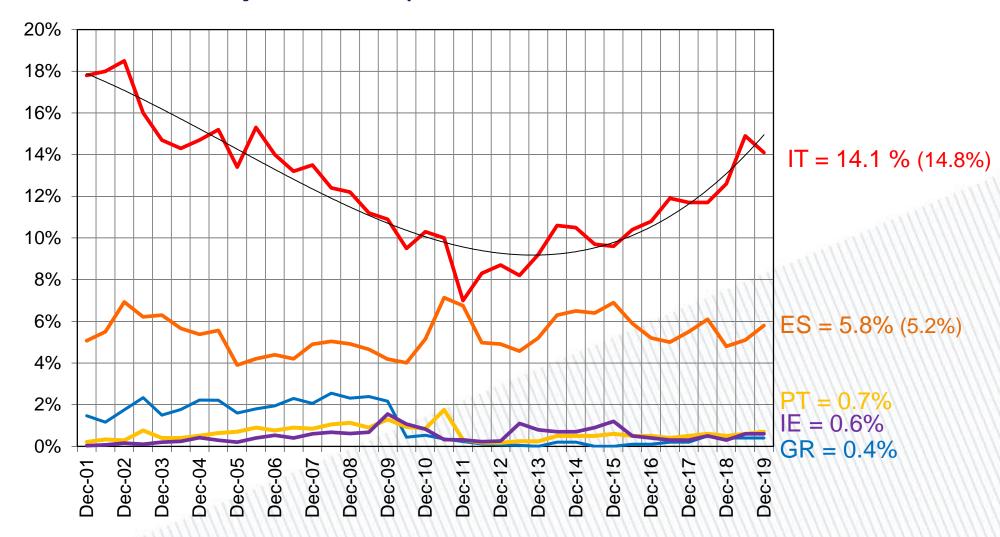
Currency Analysis



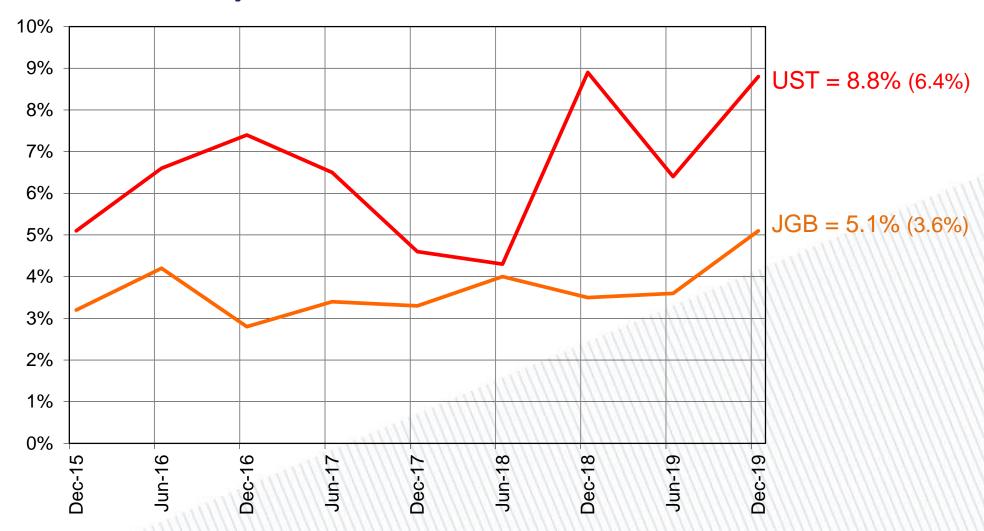
Collateral Analysis --- Core Eurozone



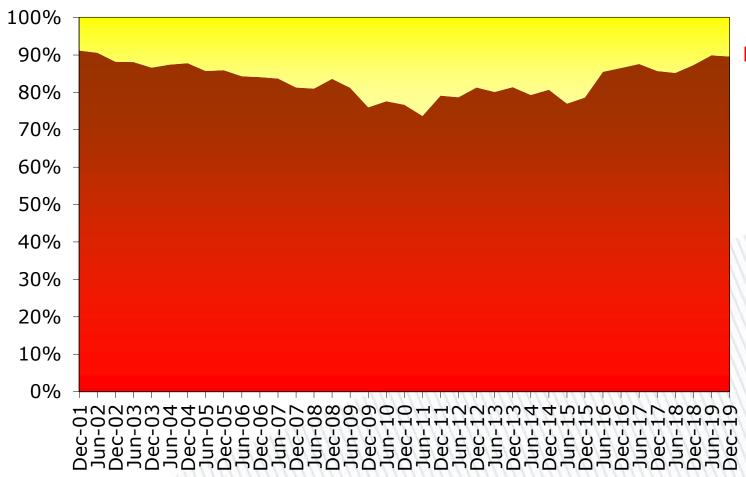
Collateral Analysis --- Peripheral Eurozone



Collateral Analysis --- non-EU collateral



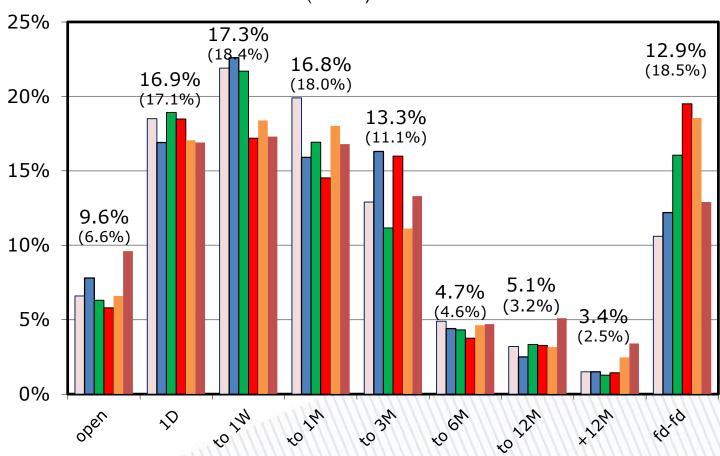
Collateral Analysis



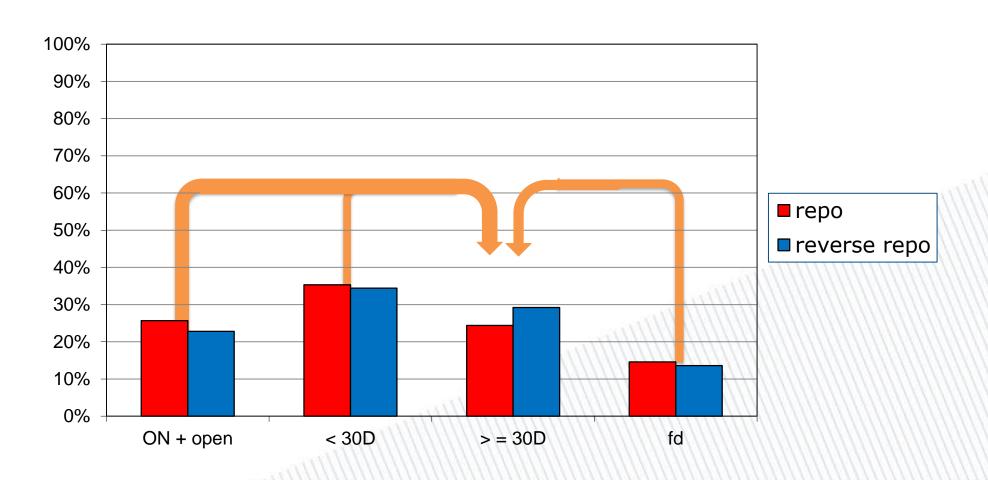
EU govis = 89.6% (89.9%)

Maturity Analysis

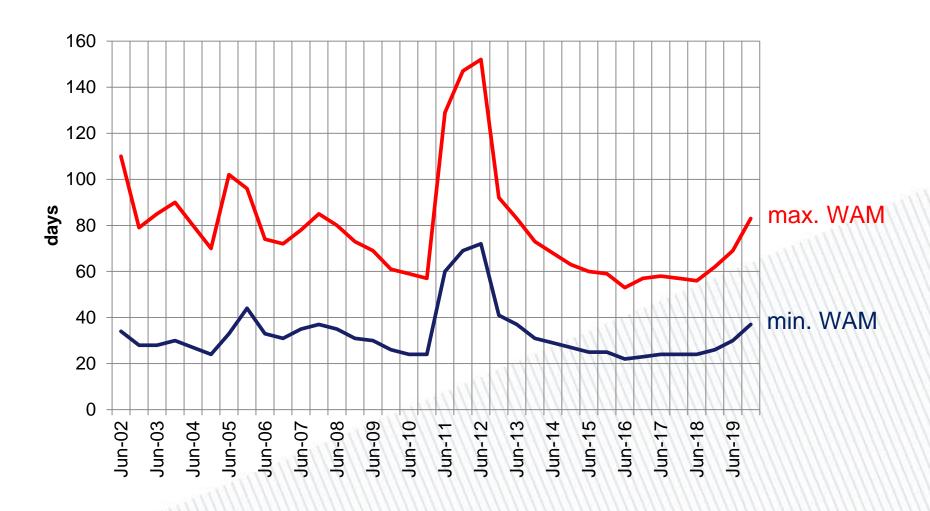




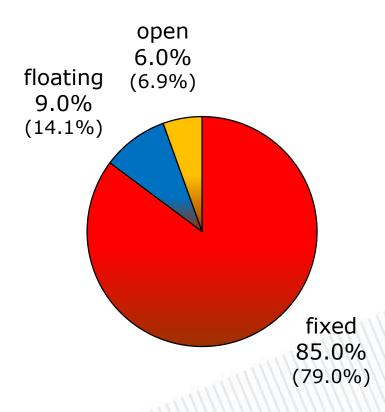
Maturity Analysis



Maturity Analysis



Rate Analysis





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38th European repo market survey conducted in December 2019

