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Understanding the Interbank GCF Repo® Market

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Abstract

In this post, we provide a different perspective on the General Collateral Finance (GCF) Repo market. Instead of looking at the market as a whole, as we did in our previous post , or breaking it down by type of dealer, as we did in this primer, we disaggregate interbank activity by clearing bank and by collateral class. This perspective highlights the most traded collateral and the extent to which dealers at a clearing bank are net borrowers or net lenders. This view of the market is informative given the proposed changes announced recently by the Fixed Income Clearing Corporation.

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