

# Understanding the Interbank GCF Repo® Market

[Author & abstract](#)[Download](#)[Related works & more](#)[Corrections](#)

## Author

Listed:

- Jacob Adenbaum
- David Hubbs
- Antoine Martin
- Ira Selig

Registered:

- [Antoine Martin](#)

## 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.

## Suggested Citation

 Jacob Adenbaum & David Hubbs & Antoine Martin & Ira Selig, 2016. "[Understanding the Interbank GCF Repo® Market](#)," [Liberty Street Economics](#) 20160503a, Federal Reserve Bank of New York.

Handle: *RePEc:fip:fednls:87123*

Export reference



as

HTML



IDEAS is a [RePEc](#) service. RePEc uses bibliographic data supplied by the respective publishers.