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Capturing the Evolution of Dealer Credit Terms Related to Securities Financing and OTC Derivatives: Some Initial Results from the New Senior Credit Officer Opinion Survey on Dealer Financing Terms

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Matthew J. Eichner (https://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=1190573)
affiliation not provided to SSRN

Fabio M. Natalucci (https://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=91443)
U.S. Federal Reserve Board - Division of Monetary Affairs

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Abstract


In the period prior to the financial crisis, leverage in the financial system increased substantially. This buildup was likely facilitated by, among other factors, a loosening of credit terms related to OTC derivatives and securities financing transactions. However, little or no systematic data on these trends were available at the time. The new Senior Credit Officer Opinion Survey on Dealer Financing Terms, which was conducted for the first time in June 2010, partially fills this gap. The new survey provides qualitative information about changes in credit terms and conditions across the entire range of these transactions, and the evolution of market conditions and conventions applicable to such activities.

Keywords: Credit terms, derivatives, securities financing

JEL Classification: G1, G2

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