Selected Charts from FCIC Market Risk Survey

February 2011
FCIC
Primary Dealer Repo Borrowing

Average Net Repo Borrowing by Primary Dealers

Note. Net repo borrowing is total repo positions less reverse repo positions.
Source: FCIC Market Risk Survey
Types of Repo

Primary Dealer Repo Market Borrowing by Type

Note. Chart does not include reverse repo positions (borrowing securities and lending cash)
Source: FCIC Market Risk Survey
‘Cliff Effect’ in the Repo Market

Average Money Fund Repo Lending to Selected Institutions

Source: FCIC Market Risk Survey
Repo Lending at Fidelity

Repo Market Lending to Selected Institutions by Fidelity Money Market Funds

Source: Firm-level responses to FCIC Market Risk Survey.
Money Funds Withdrew from Financial Institutions after Lehman Bankruptcy

Average Money Market Fund Holdings of Financial Commercial Paper

Source: FCIC Market Risk Survey
Money Funds Cut Asset-backed Commercial Paper (ABCP) Holdings After Lehman Bankruptcy

Average Money Market Fund Holdings of ABCP

Source: FCIC Market Risk Survey
Primary Dealers Commercial Paper Holdings

Average Primary Dealer Holdings of Commercial Paper

Source: FCIC Market Risk Survey