September 1, 2016

DTCC GCF Repo® Index - Important Update

Effective November 1, 2016, DTCC Solutions will discontinue publishing the Agency GCF Repo Index due to a reduction in transaction volume in the GCF Repo Agency Debt security that at times has been insufficient to produce the associated Index.

The U.S. Treasury and the Fannie Mae and Freddie Mac Fixed Rate Mortgage-backed Indexes are unaffected by this decision and will continue to be published on a daily basis.

As Background
The DTCC GCF Repo Index tracks the average daily interest rate paid on the GCF Repo contracts for U.S. Treasury, federal agency and mortgage-backed securities issued by Fannie Mae and Freddie Mac. The index’s rates are par-weighted averages of daily activity in the GCF Repo market and reflect actual daily funding costs experienced by banks and investors, per underlying asset class.

Any questions please contact:

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