

Title: The DTCC has FTD Data

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TLDR:

- \* The DTCC publishes data daily, even though the SEC only publishes data twice a month, half a month in arrears.

- \* The SEC publishes a breakdown by ticker, but the DTCC does not.

- \* And the spikes in the DTCC Agencies' FTD \$ values \*appear, in my not-statistical opinion\*, to correspond strongly to GME's run-up behavior.

I spent some time trying to find some data and stumbled across something interesting. Then I thought it was nothing. Then I realized it \*was\* interesting.

I started here:

<https://preview.redd.it/bgf9imklnxl71.png?width=1616&format=png&auto=webp&s=a061bde4898d641fb2fa471c84c50a59d1346af4>

Website, Agency & Treasury, 3 Months

There's a link to download the data, but it's all aggregated. Just totals in billions (USD). No breakdown by ticker. I got sad.

But then I noticed something. You can interact with the checkboxes.

<https://preview.redd.it/7dj6kxnnxl71.png?width=1617&format=png&auto=webp&s=8afbeaa8ece8d66c09e7976e3fce90769a3f465f>

Website, Agency & Treasury, 3 Months

The graph didn't have any blue data. I tried a few settings, and then I got this:

<https://preview.redd.it/v4a4x04qnxl71.png?width=1616&format=png&auto=webp&s=2875a6a34762b57b9819863716d4b914b3f6959c>

Website Graph, Agency, 1 Year

Only five dates have had total Agency FTDs with value of at least 500M USD in the past year.

Do these timeframes sound familiar?

- \* Mid November, 2020

- \* Late January, 2021

- \* Late March, 2021

- \* Early May, 2021

I tried to interact with the graph to pull the data and couldn't, so I downloaded the CSV.

Here is the CSV data without the \$500M minimum:

<https://preview.redd.it/invsndjtnxl71.png?width=1878&format=png&auto=webp&s=fc2588090521564377ebb253d7f6d4384cacc05e>

CSV, Agency, 1 Year

Here are the top 20 entries from CSV data, sorted by Agency Fails, Descending:

<https://preview.redd.it/fb9jl2qvnxl71.png?width=774&format=png&auto=webp&s=895f9601b4ea1af055e12fd2541046836e9352e5>

CSV, Top 20, Descending by Agency FTDs \$ (USD)

The top entry is \$804.5\*M\*. With a \*M\*. As in, "That's just shy of one ~~trillion~~ billion dollars in FTDs."  
The top 20th entry is \$313.9\*M\*.

The second highest entry is May 7th, 2021, with \$769.8\*M\*.

The third highest is January 26th, with \$604.8\*M\*.

Credit to u/theWoodman420 for correcting my billions to millions. I have now learned how to count!

Here is the Agency data for the last ten trading days:

<https://preview.redd.it/wz4w3xlxnl71.png?width=1710&format=png&auto=webp&s=fce695b78c8a34fea67e87fdc2d6c50328a90dad>

But did you notice the end date?

\*\*\*Last Friday, September 3rd, 2021.\*\*\*

For comparison, the SEC's Failure to Deliver data is published twice a month, half a month in arrears.

You can check and download the data for yourself here: [<https://www.dtcc.com/charts/daily-total-us-treasury-trade-fails>](<https://www.dtcc.com/charts/daily-total-us-treasury-trade-fails>)

One quick note - the CSV data is in raw dollars (not billions of dollars). Just in case someone jumps the gun!