

Title: CFTC isn't going to report SWAPS at all for 2021

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I have been digging through all of the data from each SDR data repositories and found that I could obtain data from The DTCC, CME, Markit, REGIS-TR, and UnaVista. The only one I was unable to obtain data from was the ICE Trade Vault. So, we reached out to the CFTC who reports all SWAPS to see if we could find historical data. But apparently the CFTC changed the code to their service platform and will not be reporting any SWAPS at all in 2021.

<https://preview.redd.it/609ujmrjrwk71.png?width=1306&format;=png&auto;=webp&s;=f8b79e2ca5ebf098674ce4787baac67ed92b0bcb>

I put in a freedom of information Act request so I did... Here's what I wrote. The Dodd-Frank Act requires that the CFTC publish a report on trading, clearing, participants, and products in the Swaps market on a semi-annual and annual basis per (CEA Section 2(a)(14)). The CFTC had elected to publish a Swaps report on a weekly basis. Currently, in 2021 the CFTC has not published a semi-annual Swaps report and their most recent public data reporting was done on 11/20/2020. That data is 9 months old and outside of the range of which Dodd-Frank requires a semi-annual data report. I would like to inquire to receive a copy of the data in any format excel, word, powerpoint, PDF or any other format?

<https://preview.redd.it/z335ewdmrkw71.png?width=577&format;=png&auto;=webp&s;=618494922f849a5997d43626d071a130e5e7945b>

CFTC Tweet Yesterday:

<https://preview.redd.it/uy9akj2prwk71.png?width=896&format;=png&auto;=webp&s;=ee2dd2dae1c10d47bdc2150ee79a90232c0dfd3a>

ISDA & Markit Update Today: [https://www.isda.org/a/sfZTE/ISDA-2021-SBS-Top-Up-Protocol_FOR_PUBLICATION_FEB_25_2021_FINAL_FN.pdf](https://www.isda.org/a/sfZTE/ISDA-2021-SBS-Top-Up-Protocol_FOR_PUBLICATION_FEB_25_2021_FINAL_FN.pdf)

<https://preview.redd.it/ktt8pf1srwk71.png?width=527&format;=png&auto;=webp&s;=3150475588ffe685285819ea3bea1aba0858f5b0>

Edit 1: The best video on Total Return Swaps (sorry for bad audio)

[https://www.youtube.com/watch?v=R_Av92C5F1s](https://www.youtube.com/watch?v=R_Av92C5F1s)

The SEC and Security Based Swap Dealers: <https://www.sec.gov/page/key-dates-registration-security-based-swap-dealers-and-major-security-based-swap-participants>

Edit 5: Here is all the publicly reported Swap Data I can find.

ICE Trade Vault: <https://www.icetradevault.com/tvus-ticker/#>

CME Data Repository: <https://www.cmegroup.com/market-data/repository/data.html#equity>

DTCC Data Repository: <https://rtdata.dtcc.com/gtr/tracker.do>

IHS Markit Securities Lending: <https://ihsmarkit.com/products/securities-finance.html>

UnaVista London Stock Exchange Historical Data: <https://www.lseg.com/markets-products-and-services/post-trade-services/unavista/unavista-solutions/regulatory-solutions/emir-reporting/trade-repository-public-data/historical-trade-repository-public-data>

REGIS-TR Data Repository European Union: <https://www.regis-tr.com/regis-tr/public-data/regis-tr-uk-ltd>

BIS International OTC Database:
<https://stats.bis.org/statx/srs/table/d8>