

DTCC: Totals by Product



Type of SFT	Date	Aggregate Amount Lent (€m)	Aggregate Value of Collateral (€m)	Collateral to Lent Amount Ratio	Aggregate Number of	Change (Lent €m) +/-	Change (Collateral €m) +/-	Change(Transactions) +/-
SLEB								
	17/07/2020	€458,055	€245,656	53.63%	937,540			
	24/07/2020	€409,226	€239,935	58.63%	769,640	-€48,830	-€5,722	-167,900
	31/07/2020	€411,226	€236,701	57.56%	780,914	€2,000	-€3,234	11,274
	07/08/2020	€403,120	€243,905	60.50%	842,168	-€8,106	€7,204	61,254
	14/08/2020	€780,307	€472,278	60.52%	1,595,036	€377,187	€228,373	752,868
	21/08/2020	€420,602	€235,556	56.00%	824,686	-€359,705	-€236,722	-770,350
	28/08/2020	€410,116	€216,373	52.76%	817,307	-€10,485	-€19,183	-7,379
	04/09/2020	€473,537	€242,876	51.29%	842,408	€63,421	€26,502	25,101
	11/09/2020	€457,415	€208,780	45.64%	828,974	-€16,122	-€34,096	-13,434
	18/09/2020	€502,569	€258,838	51.50%	852,828	€45,155	€50,058	23,854
	25/09/2020	€537,309	€265,450	49.40%	805,464	€34,740	€6,612	-47,364
	02/10/2020	€607,781	€246,422	40.54%	840,313	€70,472	-€19,029	34,849
REPO								
	17/07/2020	€8,116,259	€10,081,818	124.22%	225,301			
	24/07/2020	€9,173,503	€10,319,082	112.49%	256,813	€1,057,244	€237,264	31,512
	31/07/2020	€9,271,985	€11,196,704	120.76%	258,723	€98,481	€877,622	1,910
	07/08/2020	€9,624,575	€9,480,731	98.51%	262,904	€352,591	-€1,715,973	4,181
	14/08/2020	€18,533,867	€17,581,200	94.86%	500,952	€8,909,292	€8,100,468	238,048
	21/08/2020	€10,068,112	€9,457,195	93.93%	268,752	-€8,465,756	-€8,124,005	-232,200
	28/08/2020	€9,042,159	€8,283,254	91.61%	262,523	-€1,025,952	-€1,173,940	-6,229
	04/09/2020	€9,104,231	€8,420,086	92.49%	264,053	€62,072	€136,832	1,530
	11/09/2020	€8,470,322	€6,336,109	74.80%	256,520	-€633,909	-€2,083,977	-7,533
	18/09/2020	€9,356,404	€5,417,244	57.90%	276,439	€886,082	-€918,865	19,919
	25/09/2020	€9,506,173	€3,110,018	32.72%	278,383	€149,768	-€2,307,226	1,944
	02/10/2020	€10,812,387	€3,065,963	28.36%	331,711	€1,306,215	-€44,056	53,328
SBSC								
	17/07/2020	€504,432	€312,769	62.00%	16,541			
	24/07/2020	€652,817	€333,338	51.06%	20,432	€148,385	€20,569	3,891

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	31/07/2020	€580,814	€272,241	46.87%	19,085	-€72,003	-€61,097	-1,347
	07/08/2020	€664,475	€289,307	43.54%	22,254	€83,661	€17,066	3,169
	14/08/2020	€1,239,225	€611,382	49.34%	42,784	€574,750	€322,075	20,530
	21/08/2020	€665,789	€263,042	39.51%	22,996	-€573,436	-€348,340	-19,788
	28/08/2020	€616,845	€213,597	34.63%	19,746	-€48,945	-€49,445	-3,250
	04/09/2020	€640,337	€251,870	39.33%	19,728	€23,493	€38,273	-18
	11/09/2020	€637,868	€271,543	42.57%	19,314	-€2,469	€19,673	-414
	18/09/2020	€657,803	€219,241	33.33%	21,428	€19,935	-€52,302	2,114
	25/09/2020	€633,879	€199,918	31.54%	20,297	-€23,924	-€19,323	-1,131
	02/10/2020	€651,961	€300,613	46.11%	20,152	€18,082	€100,695	-145
MGLD								
	17/07/2020	€62,229	€37,281	59.91%	4,313			
	24/07/2020	€1,169	€1,049	89.75%	155	-€61,061	-€36,232	-4,158
	31/07/2020	€3,753	€77,531	2065.67%	918	€2,585	€76,483	763
	07/08/2020	€8,358	€71,012	849.59%	1,385	€4,605	-€6,519	467
	14/08/2020	€9,690	€323,934	3342.92%	2,784	€1,332	€252,922	1,399
	21/08/2020	€2,575	€13,273	515.39%	1,035	-€7,115	-€310,661	-1,749
	28/08/2020	€2,419	€33,882	1400.50%	985	-€156	€20,610	-50
	04/09/2020	€5,820	€4,734	81.35%	1,431	€3,401	-€29,148	446
	11/09/2020	€577	€2,080	360.69%	1,171	-€5,243	-€2,654	-260
	18/09/2020	€4,502	€12,198	270.93%	2,703	€3,925	€10,117	1,532
	25/09/2020	€572	€1,051	183.82%	1,202	-€3,930	-€11,146	-1,501
	02/10/2020	€361	€6,443	1782.55%	942	-€210	€5,392	-260