TIW Report Rationalization

Reporting Re-write

DATE: August 2026

DEPARTMENT: Trade Information Warehouse

WHAT IS CHANGING

We are simplifying TIW reporting

- Reports consolidated into a smaller set
- O-Codes streamlined per organization
- Report delivery aligned via SFTP
- Legacy reports will be retired

OBJECTIVE

Simplify and enhance TIW reports by removing redundant data, consolidating files, and improving trade information quality.

ASK

Review proposed report formats, provide feedback to help shape the final suite and setup connectivity for new reporting files to review changes.

REPORTING CHANGES

Report Name	Report ID	Action	New Report Name	Production Availability	Recipient
Adherence Status Report by Trade	AR02500164	Consolidate	Event Processing Report	Available	Participant
Event Processing Exception Report	AR02500446	Consolidate			
Final Settlement Report	AR02500194	Consolidate	Final Settlement Report	Available	Participant or Custodian
DerivSERV Settlement Final Report for Custodian	AR02500661	Consolidate			
Cleared Positions Report	AR02501192	Consolidate	Full Position Reconciliation Report	Available	Participant or Custodian
Clearing Member Report	AR02501120	Consolidate			
DerivSERV Position Recon Report	AR02500008	Consolidate			
DerivSERV Custodian Full Recon Report	AR02500141	Consolidate			
Initial Pay-In Schedule Settlement Report	AR02500197	Consolidate	Initial Pay-In Schedule (IPIS) Report	Available	Participant or Custodian
DerivSERV IPIS Settlement Report for Custodian	AR02500641	Consolidate			
No Calc Report	AR02500167	Consolidate	No Calc Report	Available	Participant
Payment Exception Report	AR02500037	Consolidate			
S-1 Projection Report	AR02500200	Consolidate	Settlement Projection Report	Available	Participant or Custodian
S-2 Projection Report	AR02500201	Consolidate			
S-3 Projection Report	AR02500202	Consolidate			
S-4 Projection Report	AR02500203	Consolidate			
S-5 Projection Report	AR02500208	Consolidate			
DerivSERV Settlement S-1 Report for Custodian	AR02500642	Consolidate			
DerivSERV Settlement S-2 Report for Custodian	AR02500643	Consolidate			
DerivSERV Settlement S-3 Report for Custodian	AR02500651	Consolidate			
DerivSERV Settlement S-4 Report for Custodian	AR02500652	Consolidate			
DerivSERV Settlement S-5 Report for Custodian	AR02500653	Consolidate			
Reorg Event Activity Report	AR02500441	Maintain	Reorg Event Activity Report	Available	Participant
RS Trade Split Report	AR02501801	Maintain	Restructuring Trade Split Report	Planned for Future Release	Participant
Triggering Status Report	AR02501681	Maintain	Restructuring Triggering Status Report	Planned for Future Release	Participant
Triggering Summary Report	AR02501675	Maintain	Restructuring Triggering Summary Report	Planned for Future Release	Participant
Exception Report Restructuring	AR02501695	To be decommissioned	N/A	N/A	N/A
Client Settlement Eligibility Report	AR02500810				
Event Cashflow Summary Report	AR02500374				
DerivSERV 21 Day Cashflow Report	AR02500035				
DerivSERV 21 Day Cashflow Report for Custodian	AR02500409				
Adherence Status Report by Account	AR02500165				
Credit Daily Activity Snapshot Report	AR2501095				
DerivSERV Full TRI Report For Custodian	AR02500637				

Streamlining 26 existing TIW reports into 10 new files, without compromising on data scope.

- ✓ Improved delivery times
- ✓ “Backdated” report capability
- ✓ Snowflake “data share” capability
- ✓ File size reduction
- ✓ Field-level enhancements

Production reports available for testing:

- ✓ Final Settlement Report
- ✓ Initial Pay-In Schedule (IPIS) Report
- ✓ Settlement Projection Report
- ✓ Full Position Reconciliation Report
- ✓ Event Processing Report
- ✓ No Calc Report

O'CODE AND REPORTING CHANGES

Before (Current State)

- Multiple reports across different report types
- Multiple O-Codes per organization
- Separate report subscriptions and delivery setups
- Higher operational effort to manage reporting

After (Target State)

- Consolidated reports into a simplified set
- Streamlined O-Code structure (fewer O-Codes per organization where applicable)
- Aligned report subscriptions under the updated structure
- More efficient and consistent report delivery

CLIENT IMPACT & REQUIRED ACTIONS

What this means for you

- ✓ Fewer reports to manage
- ✓ Simpler subscription setup
- ✓ Standardized report outputs
- ✓ SFTP-based delivery (if applicable)

What you need to do

1. Review the new report structure
2. Confirm required reports
3. Complete connectivity form *(if using SFTP)*
4. Participate in testing

Report-Specific Changes

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TO BE DECOMMISSIONED PROPOSAL

- ❑ Please evaluate any internal dependencies on these reports and assess whether the new TIW reports cover your requirements.
- ❑ If these reports are business critical, please inform the TIW teams to re-assess their decommissioning.

Report Name	Report ID	Action	Report Description
Adherence Status Report by Account	AR02500165	To be decommissioned	Generated when a corporate action or credit event is active, and it outlines the positions in-scope for upcoming event processing. It was designed to help firms monitor which trades associated with a given account have been adhered to specific events.
DerivSERV 21 Day Cashflow Report	AR02500035	To be decommissioned	Daily report which includes all gross payments scheduled to settle between the report date and 20 days thereafter (totaling 21 days). Custodian report is an aggregation of all data for "in-scope" participants.
DerivSERV 21 Day Cashflow Report for Custodian	AR02500409	To be decommissioned	
Client Settlement Eligibility Report	AR02500810	To be decommissioned	Daily report within the TIW that outlines settlement member relationships and their eligibility to settle payments via CLS.
Credit Daily Activity Snapshot Report	AR02501095	To be decommissioned	Daily report which provides a detailed overview of daily transactional activity within the TIW, including new trades, post-trade events and workflow updates.
DerivSERV Full TRI Report For Custodian	AR02500637	To be decommissioned	Provides custodians with consolidated position details across linked participant accounts to support oversight and reporting needs.
Event Cashflow Summary Report	AR02500374	To be decommissioned	Contains all net payments and their underlying cash flows generated as a result of TIW's Credit Event Processing.
Exception Report Restructuring	AR02501695	To be decommissioned	Report containing all processing exceptions produced for TRIs which failed restructuring event processing, and the associated reason(s).

"CONSOLIDATED" POSITION REPORTS

Report Name	Report ID	Action	New Report	Recipient
Cleared Positions Report	AR02501192	Consolidate	Full Position Reconciliation Report	Participant or Custodian
Clearing Member Report	AR02501120	Consolidate		
DerivSERV Position Recon Report	AR02500008	Consolidate		
DerivSERV Custodian Full Recon Report	AR02500141	Consolidate		

Position Reconciliation Reports

Consolidate all position records, include "field-level" detail to provide clearing details found in "cleared positions" and "clearing member" reports.

DerivSERV Position Recon Report	AR02500008	Contains all active and recently inactivated positions, presenting information included within the confirmation.
Cleared Positions Report	AR02501192	Contains active and recently inactivated cleared positions, presenting information included within the confirmation
Clearing Member Report	AR02501120	Contains active uncleared trades where both parties have elected for the position to be cleared via the "Super ID" field.
DerivSERV Custodian Full Recon Report	AR02500141	Aggregated view of the DerivSERV Position Recon Report, for all participants within the custodian's scope.

TIW FULL POSITION RECON REPORT

This report will contain all bilateral & cleared positions where the user is a buyer, seller, clearing agent/broker or clearing customer on the confirmed position, generated daily.

Custodian reports will be an aggregated view of participants' reports.

“CONSOLIDATED” SETTLEMENT REPORTS

Report Name	Report ID	Action	New Report	Recipient
Final Settlement Report	AR02500194	Consolidate	Final Settlement Report	Participant or Custodian
DerivSERV Settlement Final Report for Custodian	AR02500661	Consolidate		
Initial Pay-In Schedule Settlement Report	AR02500197	Consolidate	Initial Pay-In Schedule (IPIS) Report	Participant or Custodian
DerivSERV IPIS Settlement Report for Custodian	AR02500641	Consolidate		
No Calc Report	AR02500167	Consolidate	No Calc Report	Participant
Payment Exception Report	AR02500037	Consolidate		

Participant & Custodian Settlement Reports

Consolidate participant & custodian reports to prevent duplicative processing and improve delivery times.

Final Settlement Repor	AR02500194	Report containing all net payments with scheduled value date = today, and their corresponding net settlement statuses
DerivSERV Settlement Final Report for Custodian	AR02500661	Aggregated view of the Final Settlement Report, for all participants within the custodian’s scope.
Initial Pay-In Schedule Settlement Report	AR02500197	Report containing all net payments and their underlying gross payments that are ”Locked” for settlement on the following business day.
DerivSERV IPIS Report for Custodian	AR02500641	Aggregated view of the Initial Pay-In Schedule Settlement Report, for all participants within the custodian’s scope.
No Calc Report	AR02500167	Report containing all trades for which TIW is unable to calculate cashflows, and the corresponding “no-calc” reasons.
Payment Exception Report	AR02500037	Report containing all trades for which TIW will not consider to calculate cashflows (for e.g. invalid product types), and the corresponding reasons.

FINAL SETTLEMENT REPORT

Report containing all net payments with scheduled value date = today, and their corresponding net settlement statuses.

Custodian reports will be an aggregated view of participants’ reports.

INITIAL PAY IN SCHEDULE (IPIS) REPORT

Report containing all net payments and their underlying gross payments that are ”Locked” for settlement on the following business day.

NO CALC REPORT

This report will contain all active trades wherein TIW is unable to calculate payments and the associated reason (whether considered for calculation or not).

“CONSOLIDATED” SETTLEMENT PROJECTION REPORTS

Report Name	Report ID	Action	New Report	Recipient
S-1 Projection Report	AR02500200	Consolidate	Settlement Projection Report	Participant or Custodian
S-2 Projection Report	AR02500201	Consolidate		
S-3 Projection Report	AR02500202	Consolidate		
S-4 Projection Report	AR02500203	Consolidate		
S-5 Projection Report	AR02500208	Consolidate		
DerivSERV Settlement S-1 Report for Custodian	AR02500642	Consolidate		
DerivSERV Settlement S-2 Report for Custodian	AR02500643	Consolidate		
DerivSERV Settlement S-3 Report for Custodian	AR02500651	Consolidate		
DerivSERV Settlement S-4 Report for Custodian	AR02500652	Consolidate		
DerivSERV Settlement S-5 Report for Custodian	AR02500653	Consolidate		

Settlement Projection Reports

Consolidate all “projected” settlement records, include “field-level” detail to provide cashflow level details found in “21-day cashflow” and “event cashflow summary” reports.

S-1 Projection Report	AR02500200 AR02500642	Contains all net payments and underlying cash flows, due to ”Lock” for settlement on the following business day
S-2 Projection Report	AR02500201 AR02500643	Contains all net payments and underlying cash flows, due to ”Lock” for settlement in two business days.
S-3 Projection Report	AR02500202 AR02500651	Contains all net payments and underlying cash flows, due to ”Lock” for settlement in three business days.
S-4 Projection Report	AR02500203 AR02500652	Contains all net payments and underlying cash flows, due to ”Lock” for settlement in four business days.
S-5 Projection Report	AR02500208 AR02500653	Contains all net payments and underlying cash flows, due to ”Lock” for settlement on the five-business day

SETTLEMENT PROJECTION REPORT

Consolidated report which contains all net payments and their underlying cash flows, due to ”Lock” for settlement within the next five business days, including payments generated as a result of event / auction processing.

Custodian reports will be an aggregated view of participants’ reports

"CONSOLIDATED" EVENT REPORTS

Report Name	Report ID	Action	New Report	Recipient
Adherence Status Report by Trade	AR02500164	Consolidate	Event Processing Report	Participant
Event Processing Exception Report	AR02500446	Consolidate		

Participant Event Processing Reports

Consolidate all event processing-related records (expected, successful and failed)

Adherence Status Report by Trade	AR02500164	Report containing all trades adhered to an active event in the TIW and associated processing statuses.
Event Processing Exception Report	AR02500446	Report containing all event processing exceptions produced for failed TRIs, and the associated reason(s).

EVENT PROCESSING REPORT

Contain all trades adhered to an active TIW event, the processing status and any exception reasons (if applicable).

“MAINTAINED” EVENT REPORTS

Report Name	Report ID	Action	New Report	Recipient
RS Trade Split Report	AR02501801	Maintain	Restructuring Trade Split Report	Participant
Triggering Status Report	AR02501681	Maintain	Restructuring Triggering Status Report	Participant
Triggering Summary Report	AR02501675	Maintain	Restructuring Triggering Summary Report	Participant
Reorg Event Activity Report	AR02500441	Maintain	Reorg Event Activity Report	Participant

Event Processing & Restructuring Reports

For reports which cannot be consolidated, re-create existing designs with requested enhancements

RS Trade Split Report	AR02501801	Report containing trades triggered for a Restructuring event, detailing which original positions were exited and new “spin-off” positions created to reflect CENs delivered.
Triggering Status Report	AR02501681	Report containing all qualified positions, along with their cumulative buyer-triggered, seller-triggered & untriggered amounts.
Triggering Summary Report	AR02501675	Report containing a breakdown of submitted triggers by maturity bucket.
Reorg Event Activity Report	AR02500441	Report containing trades processed for a Reorganization event, detailing which original positions were exited and new “spin-off” positions created.

RESTRUCTURING TRADE SPLIT REPORT

Re-create new report which contains all “partially-triggered” CDS / CDT positions which have been exited and re-booked per the corresponding notional triggers.

RESTRUCTURING EVENT TRIGGERING REPORT

Contain all details pertinent to a restructuring event (triggered, untriggered, moved, auction eligibility, applied status, etc.).

REORG EVENT ACTIVITY REPORT

Re-create new report which captures all details related to “spin-off” positions generated as a result of Reorg event processing.

Report Specifications

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REPORT SPECIFICATIONS & COLUMN ENHANCEMENTS

Topics	Key Details	What This Means	Client Action
Column Rationalization	• Removed redundant and low-usage fields • Focus on high-value, actionable information	Simpler reports that are easier to read, reconcile, and analyze	Review removed columns and update internal tools or reports that reference them
Enhanced Data Fields	• Added and enriched key identifiers and economic data elements • Improved data quality and transparency	More complete and accurate data to support better decision-making and reconciliation	Evaluate new fields and incorporate into reporting or analytics as needed
Standardized Structure	• Consistent column naming and format • Alignment across all reports	Improved consistency across the TIW report suite, reducing complexity	Leverage standardized structure to simplify data consumption
Improved Data Quality	• Data cleansing and validation enhancements • Greater accuracy and reliability	Higher confidence in the data used for operations and reporting	Continue to provide feedback to help maintain data quality improvements
Reduced File Complexity	• Optimized column set • Reduced file size and processing time	Faster file delivery and improved processing efficiency	No action required unless internal systems have size-based limitations

File Available for Download

Access the embedded file to view detailed report specifications for each report.

TIW Reporting Specifications

SFTP Onboarding Process

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SFTP CONNECTIVITY ONBOARDING PROCESS FORM

As part of DTCC's modernization initiative, DTCC is moving away from the legacy Mainframe servers to Distributed servers for SFTP delivery.
For clients retrieving files from our SFTP servers, the Distributed servers provided several enhanced functionality

- Support of standard SFTP commands
- Support of SSH keys (x509 certificates no longer required)
- Extended password validity period (365 days instead of 90)
- Advance notifications prior to password expirations (sent at 90/60/30/7 days prior to expiration)
- Self-service password management

TIW Outreach & Materials Sharing → **Complete Connectivity Request Form** → **Submit Forms to TIW Support (*TIWSupport@dtcc.com*)** → **Connectivity Case Creation** → **SFTP Setup & Configuration** → **Production Testing & Validation**

Instructions	
CONNECTIVITY FORM	**Step 1:** The RDS SFTP Connectivity Client Pack can also be downloaded from the *Connectivity* section of the *DTCC Learning Center*
CLIENT INFORMATION	**Step 2:** Questionnaire Tab – Refer to the instructions tab and complete all relevant sections. Select Business Line "TIW" under Client Information section. **Note:** - All fields highlighted in "yellow" after selections must be completed. - For more details, refer to the SFTP User Guide provided with the form or download RDS SFTP Connectivity Client Pack from the *Connectivity* section of the *DTCC learning Centre*.
VALIDATION	**Step 3:** DTCC validates the form. Requests clarification (if any). If form is in good order, DTCC proceeds with setup. Expected completion in 15 days Client associates their SSH public key with the provisioned User ID using CRS. (Refer to *CRS Help documentation.)*
TESTING	**Step 4:** Upon setup completion, DTCC initiates the testing process to validate network, authentication and access configurations. A test file will be placed in the designated location to validate the connection: • Pull Connection: Test file is placed in the client folder on the DTCC SFTP server. • Push Connection: Test file is delivered to the designated client folder on the client-hosted SFTP server
GO-LIVE	**Step 5:** Upon confirmation of successful tests, commences delivery of the requested reports.

DTCC Report ID / SYSID	Report Name / Submission Format	Environment	Service	Asset Class / SFT Type	Request Type
02504026	Full Position Recon Report	Production	TIW		Report
02504021	Select Position Report	Production	TIW		Report
02984026	Full Position Recon Report	Test	TIW		Report
02984021	Select Position Report	Test	TIW		Report

Resources & Support

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RESOURCES AND SUPPORT

Report specifications → DTCC Learning Center > Trade Information Warehouse > Resources

Connectivity form → [RDS SFTP Connectivity Client Pack] or reach out to GTRConnectivity@dtcc.com

Support → TIWSupport@dtcc.com

We're here to help.

For questions, issues or assistance with TIW reporting and connectivity

DTCC LEARNING CENTER

Your go-to resource for documentation, guides and platform updates.

Visit DTCC Learning Center for the lates reporting and operational resources

Let's stay connected.

We're committed to your success and a smooth reporting experience.

Frequently Asked Questions (FAQs)

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FREQUENTLY ASKED QUESTIONS (FAQS)

Do I need to take action?

Yes. Review the new report structure, confirm required reports, and complete the connectivity form (if using SFTP). Participation in testing is strongly recommended.

If you are currently using reports from the portal for any internal reconciliation tools, updates may be required to align with the new report structure.

What happens to existing reports?

Existing reports will be consolidated, maintained, or decommissioned as part of the rationalization. Legacy reports will be retired and replaced with a simplified reporting suite.

Can I test before go-live?

Yes. Selected reports (e.g., Final Settlement, IPIS, Settlement Projection) are already available for testing prior to full production rollout.

Who should I contact for support?

For assistance, contact:

- TIW Support: TIWSupport@dtcc.com
- Connectivity: GTRConnectivity@dtcc.com
- Documentation: DTCC Learning Center

FREQUENTLY ASKED QUESTIONS (FAQS)

Can I retain multiple O-Codes?

Yes, clients may retain multiple O-Codes if required for their internal processes. However, DTCC **recommends consolidating O-Codes** where possible to align with the simplified reporting model.

Why is consolidation recommended over multiple O-Codes?

Consolidation helps reduce operational complexity, duplicate reports, and maintenance effort, while improving consistency in report delivery.

What happens if I keep multiple O-Codes?

Maintaining multiple O-Codes may result in:

- More report subscriptions to manage
- Potential duplication of data across reports
- Increased operational overhead

Will DTCC support both approaches?

Yes, clients may retain multiple O-Codes if required for their internal processes.

FREQUENTLY ASKED QUESTIONS (FAQS)

What changes have been made to the report columns?

The new TIW reports include updated column structures, with redundant fields removed, key data elements enhanced, and some columns consolidated or renamed to improve clarity and usability.

Can I use the new reports with my existing reconciliation tools?

Clients may need to update or reconfigure their reconciliation tools before using the new reports. Due to changes in report structure and column definitions, existing tools may not immediately align with the new format.

How can I map old report columns to the new reports?

Column mapping details are available in the DTCC Learning Center. Clients are encouraged to review these mappings to understand how existing fields correspond to the new report structure.

Will all existing data fields still be available?

Not all fields will be carried forward. The new reports focus on essential and high-value data elements, while removing redundant or low-usage fields.

FREQUENTLY ASKED QUESTIONS (FAQS)

What is the target timeline for this initiative?

The target completion date for this initiative is December 2026, with the following key milestones:

Testing Completion: October 2026
Production Go-Live: December 2026 (tentative)

Do I need to complete testing?

Yes. Clients are expected to complete User Acceptance Testing (UAT) by October 2026 to ensure readiness for the new reporting structure prior to go-live.

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