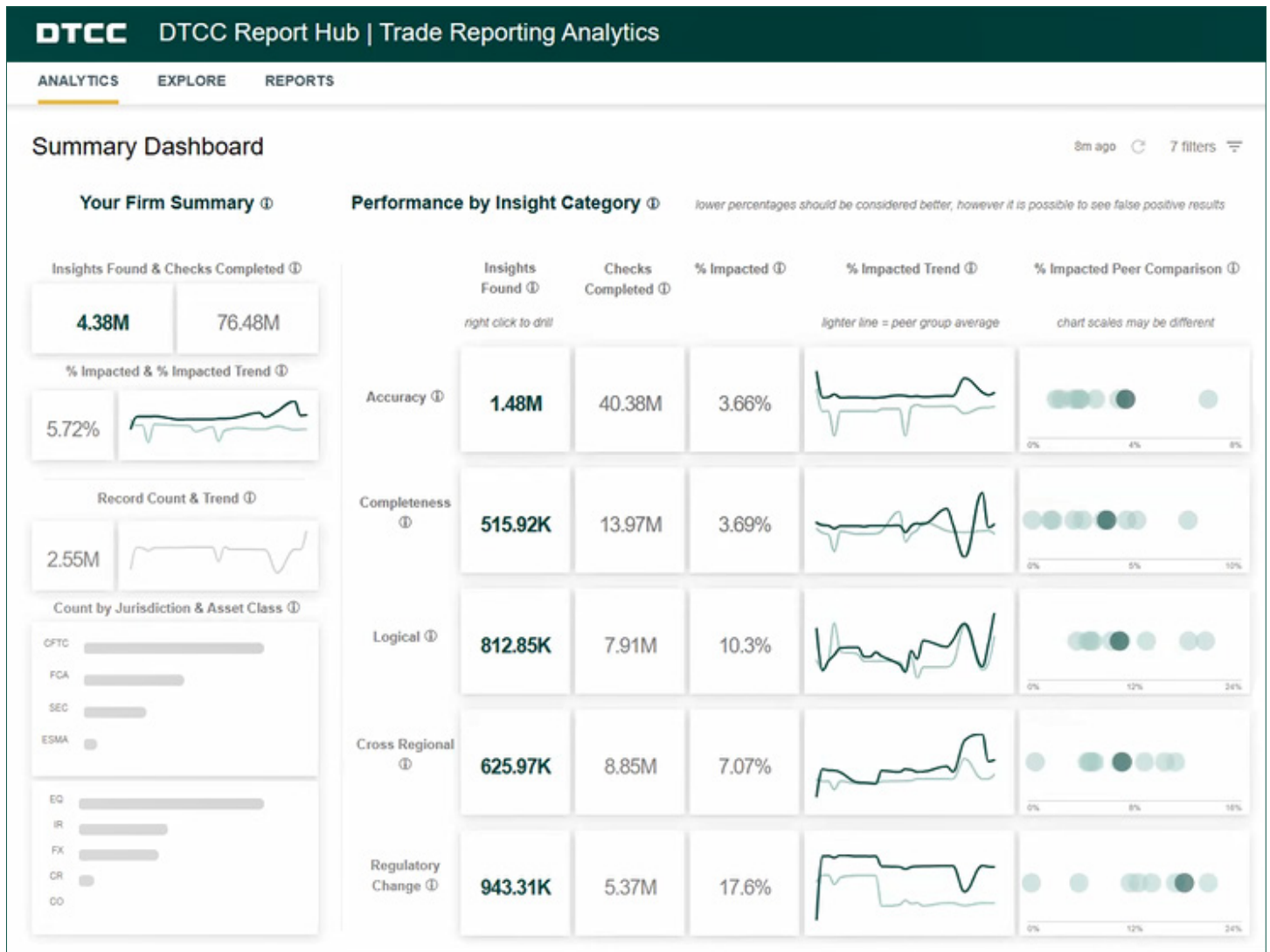# DTCC

DTCC Report Hub®
Trade Reporting Analytics

ASSESS THE ACCURACY OF YOUR REPORTED TRADE AND TRANSACTION DATA WITH UNIQUE INSIGHTS

OVERVIEW

DTCC Report Hub's **Trade Reporting Analytics** offers reporting parties a growing library of data insights about their reporting behavior designed to help identify potential errors, highlight trends, and benchmark performance against peers.
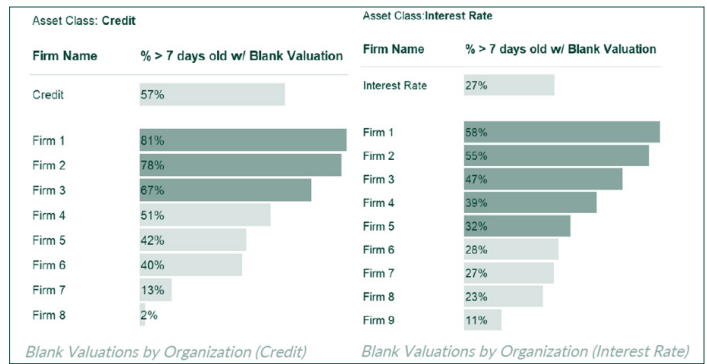
With a user-friendly, self-service portal, **Trade Reporting Analytics** allows users to assess their own reported trade and transaction data accuracy by leveraging a library of more than 100 data insights, including over 20 insights focused on supporting EMIR Refit readiness.
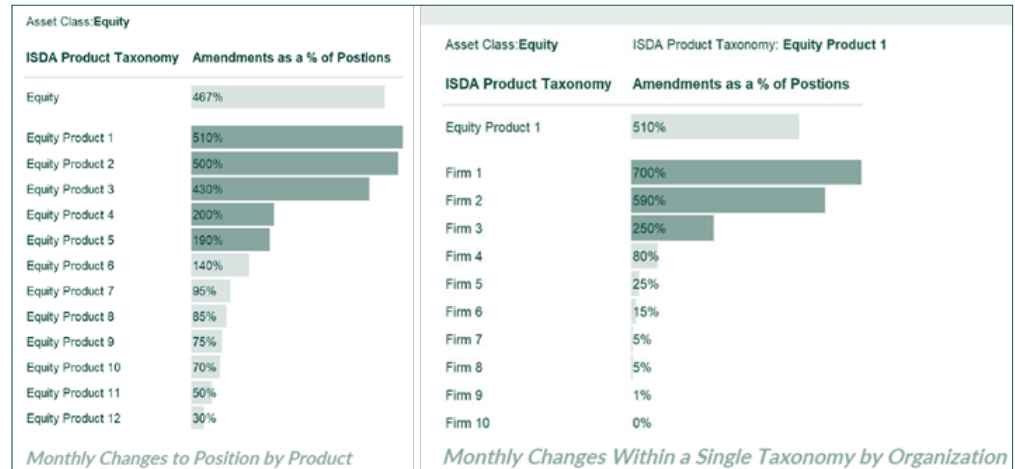
SAMPLE INSIGHTS

Blank and Stale Valuations

Stale valuations refer to open positions that have at least one valuation but that have not been updated in seven days, which might indicate the need to terminate. Blank valuations may indicate over-reporting on behalf of the reporting counterparty and positions that may need to be exited, if these exist, would result in additional billing.

Asset Class: Credit			Asset Class: Interest Rate	
Firm Name	% > 7 days old w/ Blank Valuation		Firm Name	% > 7 days old w/ Blank Valuation
Credit	57%		Interest Rate	27%
Firm 1	81%		Firm 1	58%
Firm 2	78%		Firm 2	55%
Firm 3	67%		Firm 3	47%
Firm 4	51%		Firm 4	39%
Firm 5	42%		Firm 5	32%
Firm 6	40%		Firm 6	28%
Firm 7	13%		Firm 7	27%
Firm 8	2%		Firm 8	23%
			Firm 9	11%

Blank Valuations by Organization (Credit)   *Blank Valuations by Organization (Interest Rate)*

Modifications

Higher modification rates than average amongst peer groups for similar products may indicate a problem with the original trade booking process or an over-reporting compared to industry best practice or regulatory requirements.

Asset Class: Equity			Asset Class: Equity	ISDA Product Taxonomy: Equity Product 1
ISDA Product Taxonomy	Amendments as a % of Postions		ISDA Product Taxonomy	Amendments as a % of Postions
Equity	467%		Equity Product 1	510%
Equity Product 1	510%		Firm 1	700%
Equity Product 2	500%		Firm 2	590%
Equity Product 3	430%		Firm 3	250%
Equity Product 4	200%		Firm 4	80%
Equity Product 5	190%		Firm 5	25%
Equity Product 6	140%		Firm 6	15%
Equity Product 7	95%		Firm 7	5%
Equity Product 8	85%		Firm 8	5%
Equity Product 9	75%		Firm 9	1%
Equity Product 10	70%		Firm 10	0%
Equity Product 11	50%			
Equity Product 12	30%			

Monthly Changes to Position by Product   *Monthly Changes Within a Single Taxonomy by Organization*
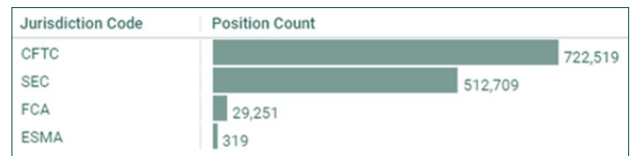
EMIR Refit: Data Quality

Both the EU (ESMA) and UK (FCA) iterations of EMIR Refit place an increased focus on data quality.

Trade Reporting Analytics helps users identify the data quality level of their latest trade state reports. ESMA will require all trades to be

Jurisdiction Code	Position Count
CFTC	722,519
SEC	512,709
FCA	29,251
ESMA	319

upgraded to the new EMIR Refit reporting standards within six months and at the same data quality level as before. The CFTC and SEC have similar transition expectations after the implementation of CFTC Rewrite phase-one in December 2022.

Trades that are not upgraded to the latest data quality standards may be immediately flagged by regulators and in Europe these trades will immediately become unmatched within the inter-TR reconciliation.

DTCC REPORT HUB

Your next generation trade reporting solution

DTCC Report Hub's robust functionality and flexibly integration provides you with access to a wide range of pre and post trade reporting capabilities to help you successfully meet regulatory mandates across 14 reporting regimes. The service interfaces with registered trade repositories, approved reporting mechanisms (ARMs) and approved publication arrangements (APAs) to help you facilitate trade submissions.

Further simplify your processes when you manage your holistic global derivatives and SFTR reporting needs by using both DTCC Report Hub and our GTR services.

FOR MORE INFORMATION

Please visit us at dtcc.com/ReportHub and contact us today to learn more.