



AutoPilot[®] for Dodd-Frank Monitoring Trade Reporting

Compliance

Dodd-Frank compliance requires improved transparency and accountability for trade reporting, requirements include:

- All swaps to be reported “as soon as technologically practical”.
- Real time and confirmation messages to be reported to the SDR within 30 minutes of execution. Primary Economic Terms must also be reported by EOD.
- Rejected trade messages will need to be resubmitted within the original 30 minute deadline when the trade was first reported.

Visibility

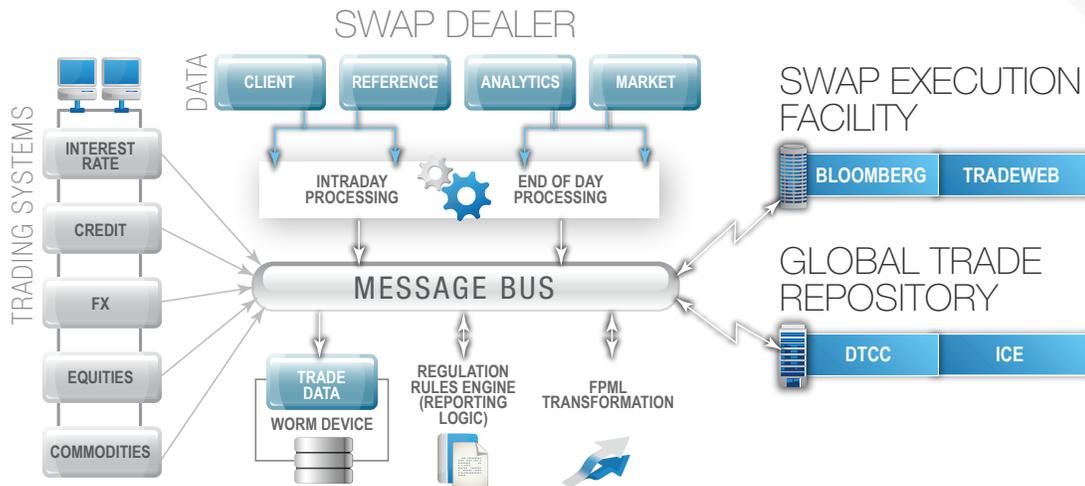
Business and IT need greater visibility in order to comply with these regulations. The challenge is they are complex, responses must be fast and you are accountable.

All trade lifecycle events must be reported to the Global Trade Repository and positively acknowledged. But, with so many trades occurring simultaneously, how will you know? You need a solution with automation to make sure you comply.

AutoPilot for Dodd-Frank

AutoPilot provides banks with real-time visibility into the lifecycle of trade events and the ability to monitor regulatory responsibilities for trade reporting.

AutoPilot's can automatically capture these trade events and via its unique stitching correlate them together even when responses such as those from DTCC are asynchronous. It can leverage information in the message payload such as actual execution time as the trigger for an SLA alert.



AutoPilot's automatic stitching capability enables the entire lifecycle of a reportable trade to be represented as a series of graphically displayed milestones. The user can see in real-time the progress that the transaction is making until completion.

Requirements

AutoPilot Features

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- > Monitor compliance to regulatory reporting requirements
 - > Real-time trade surveillance of the progress a trade is making until completion.

> Automated transaction stitching across the entire lifecycle of a reportable trade event, represented graphically as a series of milestones.

> User can be alerted to a potential or actual breach in responsibilities in real-time.
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- > Execution Time Tracking
Defined as when the primary economic terms are exchanged
 - > Retrieves message content and extracts the actual Execution Time as the trigger for the SLA timer rather than the time stamp for when it was generated electronically.
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- > NACK Management
 - > Automatically detects all trades that do not contain a valid ACK milestone event.
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- > Part 43 Real-time Reporting
Requires the management of timestamps by swap dealers and major swap participants
 - > Native support for Middleware, such as MQ, TIBCO, Java and more seamlessly integrates into the trade flow and contributes timestamps to the transaction stitching process.
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- > Monitor Mandatory Data
 - > The user can view the transaction at any point in the flow and define conditional rules to check against the data in real-time for immediate notification.
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- > Reporting Window
 - > An advanced SLA capability that can track each reportable event against the appropriate time-based (30 minutes after execution) or event-based (by 04:00 T+1 after confirmation date) window. The SLA also incorporates holiday calendars and UTC timestamps.
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- > Reconciliation
 - > Reporting capability that enable DTCC submissions and position reports to be automatically reconciled against the application monitoring data that has been gathered at the end of the business day. Reconciliation reports can identify discrepancies between what the firm has reported and what information has been received by the GTR.
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About Nastel Nastel Technologies is a premier global provider of application performance monitoring solutions for mission-critical applications from the datacenter to the cloud.

Nastel is a privately held company headquartered in New York, with offices in the U.S., the U.K., Germany and Mexico, and a network of partners throughout Europe, the Middle East, Latin America and Asia. For more information, visit Nastel's website at www.nastel.com