

CAPITAL MARKETS

Accenture Trading Platforms

# Accenture DMP Suite

A large, stylized orange chevron graphic pointing to the right, positioned behind the text "High performance. Delivered.".

High performance. Delivered.

## ACCENTURE DMP SUITE

A unique, combined software and consulting offering that provides OTC clearing members with a powerful, purpose-built end-to-end Default Management Process (DMP) solution. Through automation and the creation of a seamless interface between a member's trading system and the clearing house auction packs, the Accenture DMP Suite allows for a simplification and streamlining of the end-to-end default management process.

With the Accenture DMP Suite, your business is able to:

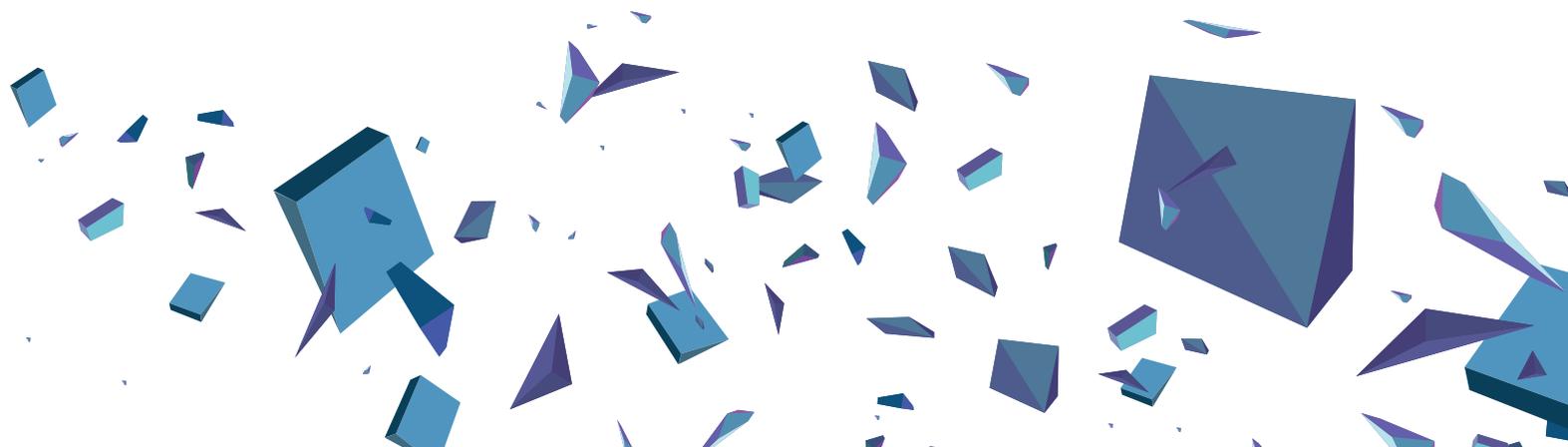
- Ensure a robust default management process
- Have full confidence in its ability to bid at auction
- Reduce the time, cost and manpower requirements of the default management process, both for Fire Drills and a real default

Ensure you are adequately prepared for both DMP Fire Drills and a real default, while simultaneously reducing risk and saving time and money

The typical default management process system at an OTC clearing member is spread across many separate moving parts, with much of the work and preparation undertaken on a manual basis. In practice this means committing hundreds of manhours in every instance, as specially trained personnel wade through gigabytes of data from the clearing house to reconcile the information and ensure it is accurately imported into the member's own trading system for the purpose of bidding at auction. As well as being an unnecessary and inefficient waste of resources, this introduces an avoidable element of risk from both a commercial and compliance standpoint.

The Accenture DMP Suite is a unique, powerful and purpose-built combination of software and consulting, designed to automate, streamline and simplify your default management process, from start to finish.

- Its system-agnostic **DMP Portfolio Analysis Tool** means the entire reconciliation process can be easily undertaken by a single individual, and completed in seconds and minutes, rather than hours and days.
- The **DMP User Interface** provides a seamless connection between the auction pack and your firm's own trading system (whether Calypso, Murex, or any other) through an intuitive and user-friendly graphical interface, ensuring that trades can be imported with speed, ease and accuracy.
- Through the **DMP consulting** offering, Accenture specialists are on hand every step of the way to configure the system to your firm's needs, train staff and advise on best practices.



The key to a successful DMP is speed, efficiency and having the confidence that the trades you are bidding on are accurately represented in your trading system. This is not only true for Fire Drills, but also, more importantly, for a real default which would likely involve multiple CCPs at once with little forewarning. The Fire Drill landscape is fast-evolving to reflect this. A robust, purpose-built and automated DMP system will be necessary in tomorrow's environment.

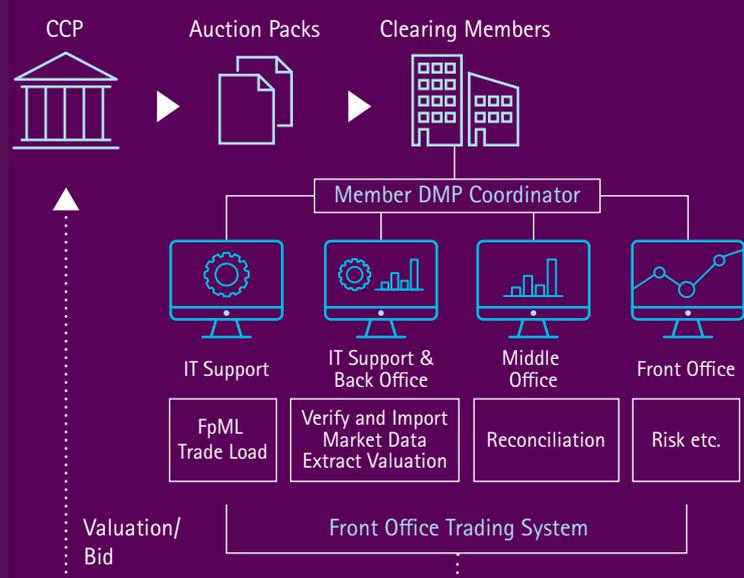
### Key benefits to your business can include

- Significant savings of cost, manhours and resources
- Ensures a robust default management process that is compliant with clearing house requirements for DMP readiness
- Easy implementation for a range of trading systems in as little as four weeks depending on the currencies and asset classes you are required to participate in
- Derisking the system—personnel can be trained in a short space of time, removing key man dependency
- Confidence in your firm's ability to bid at auction, during the mandatory Fire Drills or a real default
- All the tedious tasks (such as standardizing between different clearing house auction packs) are dealt with 'under the hood', meaning your firm doesn't have to worry about them
- A fully active and supported offering, routinely updated with the latest changes from clearing houses
- CCP conventions including PPS lag / cash flow inclusion dates automatically managed
- Portfolio Trade count and NPV overview—split by trade type
- Trade Level NPV reconciliation—compare your NPV to the clearing house NPV for each trade.
- Efficient identification of commonalities between error trades—the reconciliation break overview allows users to see trade characteristics which cause the most breaks
- Cash Flow level reconciliation—identify cash flow breaks in seconds highlighting calendar issues, rate resets differences or accrual configuration
- One click access to trade FpML—trace errors to the source in seconds
- Trade attribute overview—simple trade representation allows members to compare the CCP trade representation to their own trading system user interface
- Compatible with the SwapClear Limited and SwapClear LLC services at LCH, NASDAQ OMX, CME and Eurex
- IRS, OIS, FRA, and VNS tested and compliant
- Changes to CCP Auction Packs which require development to the DMP Portfolio Analysis Tool are done by Accenture as part of the software licenses; there is no further cost to users

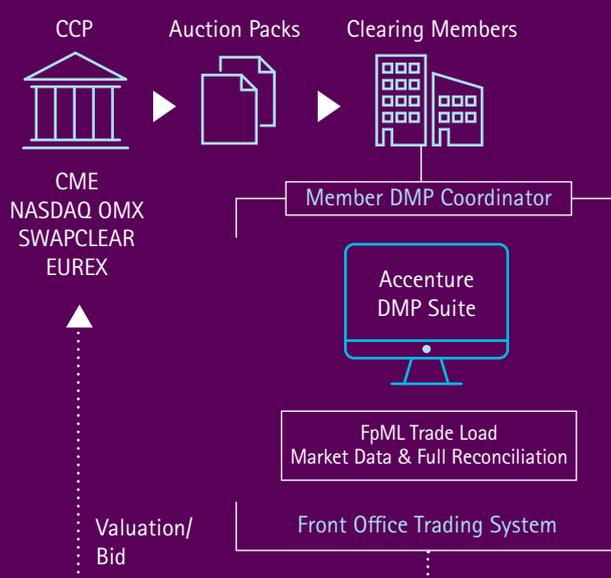
### Features

- Import trade FpML direct to your trading systems with the high-speed FpML trade loader, able to process up to 35,000 trades in as little as three minutes
- Import CCP curves and static data

### Typical DMP set up at a clearing member



### Accenture DMP Suite



## CONTACTS

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## ABOUT ACCENTURE

Accenture is a leading global professional services company, providing a broad range of services and solutions in strategy, consulting, digital, technology and operations. Combining unmatched experience and specialized skills across more than 40 industries and all business functions—underpinned by the world's largest delivery network—Accenture works at the intersection of business and technology to help clients improve their performance and create sustainable value for their stakeholders. With more than 375,000 people serving clients in more than 120 countries, Accenture drives innovation to improve the way the world works and lives. Visit us at [www.accenture.com](http://www.accenture.com).

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