

# Hazeltree Collateral Manager™

A single platform to manage collateral and counterparty exposure

HAZELTREE

## Can you easily respond to demands or recall excess collateral? Are you ready to comply with UMR requirements?

Hazeltree provides innovative cloud-based treasury solutions to investment management firms, delivering enhanced transparency, liquidity, improved performance and risk mitigation.

Hazeltree is a flexible and modular solution that offers best-of-breed treasury management capabilities, including cash, liquidity, collateral, securities finance, and analytics solutions. Our advanced technology provides the most efficient methods to increase scale, manage liquidity, and realize revenue opportunities.



**\$2+ Trillion**

Total assets under advisory



**200+**

Global buy-side clients



**200+**

Counterparties

**Hazeltree Collateral Manager™ is a next-generation collateral and exposure management solution designed specifically for the buy-side.**

Hazeltree Collateral Manager enables clients to monitor counterparties, mitigate risk and minimize capital encumbrance across uncleared OTC and bilateral repo transactions, thereby protecting clients while optimizing usage of liquidity.

Market participants benefit from our unique algorithmic rules engine, **Hazeltree Optimizer™**, to configure and automate operations such as collateral calls and pledges to optimize OTC collateral balances.

- **Greater Transparency:** Centralized view of outstanding collateral, analytics, and counterparty exposure.
- **Unparalleled Efficiency:** Identify differences or opportunities to recall excess collateral and improve liquidity. Monitor exposures on an agreement-by-agreement basis.
- **UMR Compliant:** Meet contractual collateral requirements, Uncleared Margin Rules and Standard Initial Margin Model (UMR and SIMM) mandates, and regulatory collateral requirements.
- **Automated Actions:** Automate the daily call management process with straight-through processing of margin call workflows, allowing you to focus on exceptions.

## Full Transparency and Better Efficiency

## Hazeltree Collateral Manager™ includes the following key features:

- Flexible dashboard views
- Validate both sides of margin calls to reduce exposure and optimize alpha
- Workflow allows for both posting and collecting collateral to meet regulatory obligations
- Support for all three industry-standard approaches for managing IA vs IM (Distinct approach, Allocated approach, & “Greater Of” approach)
- Instruct collateral movements as pledging party or secured party, for third-party or triparty custody accounts
- Utilize regulatory threshold across accounts to minimize the need for collateral posting
- Integrated with counterparties and AcadiaSoft to streamline collateral management workflow
- Support for SIMM and/or schedule-based regulatory initial margin calculations

Call Type		Fund Data										Counterparty Data				Actions	
Count	Party	Custodian Account	Collateral Value	MTM	IA	Net Exposure	Call Amount	Collateral Value	MTM	IA	Net Exposure	Call Amount	Break Type	Recommended Action	Status	Agreed Amount	
Anticipated Demand																	
CITI	Liverpool Citi OTC		10,000,000	2,009,722	(22,800,000)	(10,790,278)	(10,790,000)	10,000,000	1,345,124	(20,300,000)	(8,954,876)	(8,950,000)	Break	Anticipated Demand	Action Required	(8,950,000)	
CS	ManUnited CS OTC		10,000,000	3,858,700	(22,800,000)	(8,941,300)	(8,940,000)	10,000,000	3,858,701	(22,800,000)	(8,941,299)	(8,940,000)		Anticipated Demand	Action Required	(8,940,000)	
CS	Liverpool CS CSA		10,000,000	3,858,700	(22,800,000)	(8,941,300)	(8,940,000)	10,000,000	3,858,701	(22,800,000)	(8,941,299)	(8,940,000)		Anticipated Demand	Action Required	(8,940,000)	
CS	ManUnited CS Repo		10,000,000	3,858,700	(23,800,000)	(9,941,300)	(9,940,000)	10,000,000	3,858,701	(23,800,000)	(9,941,299)	(9,940,000)		Anticipated Demand	Action Required	(9,940,000)	
CS	ManUnited CS SCSA		10,000,000	2,064,598	(22,800,000)	(10,735,402)	(10,740,000)	10,000,000	2,064,598	(22,800,000)	(10,735,402)	(10,740,000)		Anticipated Demand	Action Required	(10,740,000)	
Margin Call																	
DB	Liverpool DB Repo		10,000,000	18,858,700	(24,800,000)	4,058,700	4,060,000	10,000,000	17,378,701	(24,800,000)	2,578,701	2,580,000	Break	Margin Call	Action Required	4,060,000	
JPM	ManUnited JPM OTC		10,000,000	13,858,700	0	23,858,700	23,860,000	10,000,000	13,858,701	0	23,858,701	23,860,000		Margin Call	Action Required	23,860,000	
JPM	ManUnited JPM FUT		10,000,000	18,858,700	(23,800,000)	5,058,700	5,058,700	10,000,000	18,858,701	(23,800,000)	5,058,701	5,058,701		Margin Call	Action Required	5,058,701	
JPM	Liverpool JPM OTC		10,000,000	32,064,598	(22,800,000)	19,264,598	19,260,000	10,000,000	32,064,598	(22,800,000)	19,264,598	19,260,000		Margin Call	Action Required	19,260,000	
JPM	Liverpool JPM FUT		10,000,000	18,858,700	(22,800,000)	6,058,700	6,059,000	10,000,000	18,858,701	(22,800,000)	6,058,701	6,059,000		Margin Call	Action Required	6,059,000	
No Data Received																	

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Contact your Hazeltree sales representative for more information:

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NEW YORK | LONDON | HONG KONG

Hazeltree provides innovative cloud-based treasury solutions to investment management firms, delivering enhanced transparency, liquidity, improved performance and risk mitigation.

Hazeltree's treasury and portfolio finance technology solutions serve hedge funds, asset managers, private equity funds, private debt, real estate funds, infrastructure funds, pensions and endowments, and their service providers. Hazeltree is headquartered in New York, with offices in London and Hong Kong. For more information, please visit [www.hazeltree.com](http://www.hazeltree.com)