

Average Aggregate Notional Amount
A single platform to manage collateral and counterparty exposure

Monitoring AANA has never been easier.

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 maximize alpha.



\$2+ Trillion

Total assets under advisory



200+

Global buy-side clients



200+

Counterparties

Hazeltree AANA Estimator™ is a next-generation collateral and exposure management solution designed specifically for the buy-side. Our AANA Estimator will aggregate, normalize, and calculate AANA.

Hazeltree's AANA Estimator solution includes the following features:

Aggregate Positions: Collect all your OTC derivative positions on a daily basis, across jurisdictions and legal entities.

Consolidation and Normalization: Reconcile positions between internal data and counterparty provided data, making certain all in-scope positions are normalized and included.

Calculation Design: Our AANA Estimator allows you to calculate AANA across any time period. Different jurisdictions have different calculation periods; AANA Estimator allows you to define your calculation period, providing you with a UMR early warning system.

Alerts and Notifications: Hazeltree AANA estimator can notify you as you approach a threshold for UMR segregation. You can establish this threshold and receive notification of approaching threshold breaches for a specific fund or legal entity.

AANA Steps:

- Determine which jurisdictional rules apply.
- Base your AANA calculation on your own internal data, or on data from your counterparties.
- Calculate and monitor AANA.
 - Identify if any portfolio is in scope well in advance, allowing you to prepare for UMR compliance.
 - If a portfolio is not in scope, continue to use the Hazeltree AANA Estimator to monitor all portfolios for future compliance.