

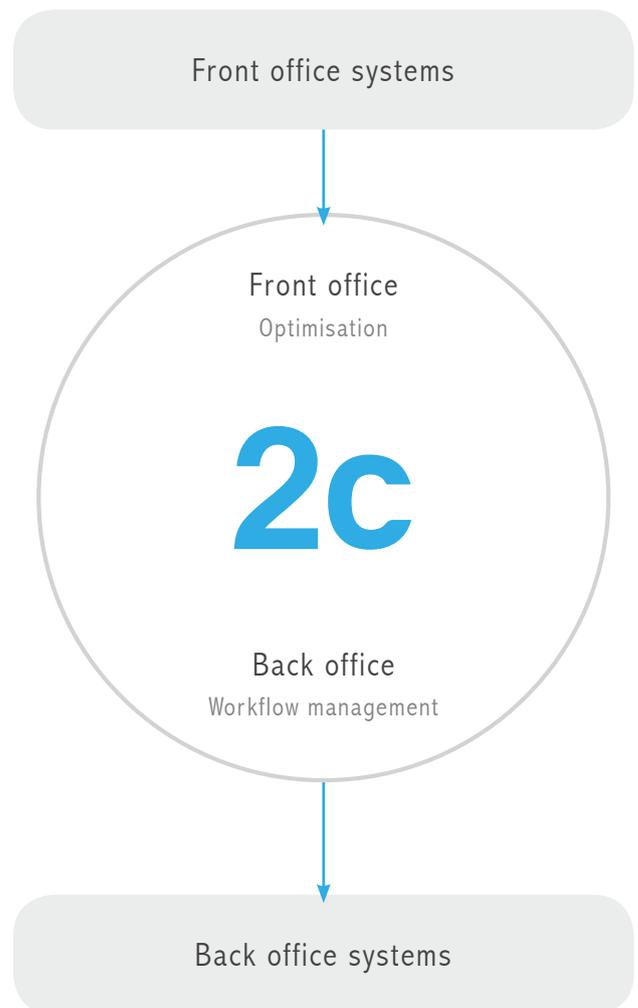
Credit risk has become a vital concern after the changes seen in the global financial markets, and collateral management is currently a key issue. The absence of an appropriate system significantly increases operational risk and time employed in collateral administration due to the need for manual processes. Automation addresses aspects such as liquidity management, portfolio reconciliation and funding costs management. A significant cost reduction is also possible by optimising the generation and management of collection and payment workflows.

Multiple-entity collateral management

2Cover® is an application designed to manage your collateral, both in cash and securities, with each of your counterparties. The tool created by Optimissa provides margin call management, customised exposure reporting and end-to-end straight through processing. It ensures delivery of the cheapest collateral based on the criteria defined in the agreements, minimising opportunity cost.

Front office and back office connectivity

The design of 2Cover allows for streamlined workflows. The allocation algorithm in the front office module optimises the use of securities available in your collateral inventory. Once margin call calculations take place, collateral payment or collection orders are sent to the back office module.



Benefits

- Collateral monitoring: transactions, collateral positions and agreement conditions.
- Tailored to your workflow
- Enhanced securities allocation for each counterparty
- Operational risk reduction
- Resource optimisation and cost savings

Features

- Trade reconciliation
- Margin call calculation
- Agreement storage and management
- Workflow management
- Funding cost calculation
- Custom reports and automated scheduled reports
- Seamless integration with external systems

Easy-to-read and exportable information

The Home screen shows the data for each agreement uploaded by the user. The margin call will be calculated from the rules set up for the agreements.

The simulation tool can be used in order to optimise the payment made for an agreement according to the specified filters.

NAME	Cantidad a pre...	Total
BN.BONOS Y O...	11.100	12.782.130,0750
BN.BUONI POLI...	7.745	7.627.199,5181
BN.HELLENIC R...	1	750,2361
Efectivo	0	
Importe total	20.410.079,8292	

NAME	Cantidad a pre...	Total
BN.HELLENIC R...	24.426	18.325.267,2500
BN.LAND NOR...	2.753	2.084.375,8617
BN.JAPAN GOV...	1	761,3320
Efectivo	0	
Importe total	20.410.404,4437	

NAME	Cantidad a pre...	Total
BN.HELLENIC R...	24.426	18.325.267,2500
BN.JAPAN GOV...	1	761,3320
Efectivo	2083971,4180	
Importe total	20.410.000,0000	

