

Easy Collateral Management - GBSX Collateral Module

eBroker is pleased to introduce its optional module - collateral module in GBSX the global backoffice system where user can record different collateral assets for clients in addition to cash, such as bonds and exchange funds. System will automatically calculate the margin offset amount using the haircut rate for individual assets.

FEATURES HIGHLIGHT

Supports multi asset class and their corresponding haircut rate

Information

Collateral Type : * Cash

Currency : * USD

Rate Type : * **Fixed Rate** Rate by Time Remaining to Maturity Date

Fixed Rate

Haircut Rate (%) : 0.7

Rate by Time Remaining to Maturity Date

Time Remaining (day):	Period1	Period2	Period3
Haircut Rate (%) :			

Save Cancel Exit

Viewing..... 1.0.0

Multi-asset classes:

- CASH (Multicurrency)
- Bonds
- Exchange funds
- Others

* new asset class can be introduced according to clients' business needs

Flexible Haircut Rate Setting :

- Fixed Rate
- Self-adjusted rate according to the time to maturity

Information

Collateral Type : * Bonds

Currency : *

Rate Type : * Fixed Rate **Rate by Time Remaining to Maturity Date**

Fixed Rate

Haircut Rate (%) :

Rate by Time Remaining to Maturity Date

Time Remaining (day):	Period1	Period2	Period3
Haircut Rate (%) :	365	730	9999
	20	25	30

Save Cancel Exit

Viewing..... 1.0.0



Collateral Position Entry and Centralized Management

Position Code	Collateral Code	Client Code	Margin Covered	Currency	Deposit Date	Quantity / Amount	Withdrawal Date	Withdrawal Alert D
1	CHKD	F118970000	HKD		2020-05-19	1000000.0000	2021-12-31	
3	CHKD	F1005490000	USD		2020-05-19	1000000.0000	2021-12-31	
2	USBOND	F118970000	HKD		2020-05-19	1000000.0000	2021-12-31	
4	USBOND	F1005490000	HKD		2020-05-19	1000000.0000	2021-12-31	

Total Record Count: 4

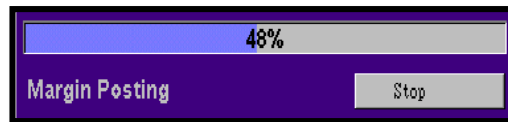
Buttons: Withdrawal, Save, Cancel, Exit

➤ User can deposit or withdraw a collateral position easily

➤ Detailed list with records of different collateral positions held

Margin Requirement Calculation

System has in built mechanism to calculate Margin requirement based on the collateral positions records.



Collateral Management

- Clients can view the margin requirements with collateral positions in their statements clearly and easily.
- New reports are generated to show clients collateral positions and their withdrawals details

New Reports:
1. Collateral Position Report

Company Name
Collateral Position Report
Order by Client Code - Full Range

Collateral Type	Account	Date of Input	Quantity / Amount	Currency	Underlying	Coupon Rate	Coupon Date	Maturity Date	Closing Price (% / Amount)	HFE or Non-HFE	Hair Cut Rate	Date Of Collateral Withdrawal	Alert Date Of Collateral Withdrawal	Margin Covered	Currency	FX Rate
Bonds	Demo0001	2021/04/23	6,000,000.00	USD	USTBOND	1.13%	2021/04/27	2031/02/15	95.23%	HFE	0.07%	2021/04/26	2021/04/26	162,201,111.09	HKD	7.7618
Bonds	Demo0002	2021/04/26	5,000,000.00	USD	USTBOND	1.13%	2021/04/28	2031/03/31	96.23%	HFE	0.07%	2021/04/27	2021/04/27	162,201,111.09	HKD	7.7618
Bonds	Demo0003	2021/04/26	8,000,000.00	USD	USTBOND	3.75%	2021/04/27	2032/03/31	98.21%	HFE	0.07%	2021/04/27	2021/04/26	162,201,111.09	HKD	7.7618
Bonds	Demo0004	2021/04/26	300,000.00	USD	USTBOND	3.75%	2021/04/27	2032/03/31	98.21%	HFE	0.07%	2021/04/26	2021/04/26	162,201,111.09	HKD	7.7618
Bonds	Demo0005	2021/04/26	200,000.00	USD	USTBOND	2.13%	2021/04/28	2031/02/15	97.28%	HFE	0.07%	2021/04/26	2021/04/27	162,201,111.09	HKD	7.7618
Bonds	Demo0006	2021/04/26	1,000,000.00	USD	USTBOND	1.13%	2021/04/28	2021/07/31	96.23%	HFE	1.00%	2021/05/27	2021/04/27	162,201,111.09	HKD	7.7618

2. Collateral Position Withdrawal Alert Report

Company Name
Collateral Position Withdrawal Alert Report
Trade Date: 2021-04-30 Order by Client Code - Full Range Maturity Date - Full Range Date Of Collateral Withdrawal - Full Range Alert Date Of Collateral Withdrawal - Full Range 2021-06-07 9:17:28

Collateral Type	Account	Date of Input	Quantity / Amount	Currency	Underlying	Coupon Rate	Coupon Date	Maturity Date	Closing Price (% / Amount)	HFE or Non-HFE	Hair Cut Rate	Date Of Collateral Withdrawal	Alert Date Of Collateral Withdrawal	Margin Covered	Currency	FX Rate
Bonds	Demo0001	2021/04/23	6,000,000.00	USD	USTBOND	1.13%	2021/04/27	2031/02/15	95.23%	HFE	0.07%	2021/04/26	2021/04/26	162,201,111.09	HKD	7.7618
Bonds	Demo0002	2021/04/26	5,000,000.00	USD	USTBOND	1.13%	2021/04/28	2031/03/31	96.23%	HFE	0.07%	2021/04/27	2021/04/27	162,201,111.09	HKD	7.7618
Bonds	Demo0003	2021/04/26	8,000,000.00	USD	USTBOND	3.75%	2021/04/27	2032/03/31	98.21%	HFE	0.07%	2021/04/27	2021/04/26	162,201,111.09	HKD	7.7618
Bonds	Demo0004	2021/04/26	300,000.00	USD	USTBOND	3.75%	2021/04/27	2032/03/31	98.21%	HFE	0.07%	2021/04/26	2021/04/26	162,201,111.09	HKD	7.7618
Bonds	Demo0005	2021/04/26	200,000.00	USD	USTBOND	2.13%	2021/04/28	2031/02/15	97.28%	HFE	0.07%	2021/04/26	2021/04/27	162,201,111.09	HKD	7.7618
Bonds	Demo0006	2021/04/26	1,000,000.00	USD	USTBOND	1.13%	2021/04/28	2021/07/31	96.23%	HFE	1.00%	2021/05/27	2021/04/27	162,201,111.09	HKD	7.7618

