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Collateral management for OTC derivatives

Mitigation of counterparty risk remains a priority within the realm of OTC derivatives activities. With the increasing complexity of markets, managing collateralisation across multiple counterparties generates operational risk and collateral optimisation requirements.

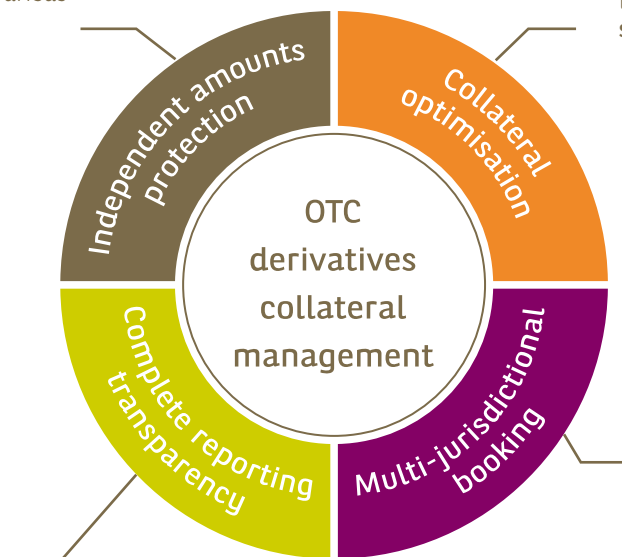
You need a provider that can efficiently manage these complexities for you. **We provide a proven solution that brings you counterparty risk mitigation and operational risk reduction**, through the complete management of your collateral agreements and collateral optimisation solutions.

A COMPLETE offer

Our global solution fully complies with the **latest industry practices** and brings flexibility to your global collateral strategy, helping you in the expansion of your OTC activities across multiple counterparties.

- **Protect your assets** against counterparty default risk in a **segregated custody structure** with the benefit of BNP Paribas' AA rating

- **Monitor** your collateral position, counterparty exposure, underlying trades & valuations
- Access daily and on-request collateral reports such as **asset eligibility and re-hypothecation reports**
- View and download reports through our global Neolink client reporting portal



- Optimise the management of your collateral portfolio
- Finance or upgrade collateral through our **transformation solutions**

- Benefit from our **multiple global custody booking centres** for your collateral

- Calculation of net exposures and margin calls per counterparty
- Margin call notifications
- Collateral (cash and securities) selection and transfers
- Substitution and income processing
- Disputes management
- OTC portfolio reconciliation



BNP PARIBAS
SECURITIES SERVICES

The closer, the better



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Collateral management for OTC derivatives

STAND ALONE or integrated

Our solution is available stand alone or as part of our **complete range** of post-execution OTC derivatives services - from trade execution to middle-office, valuation and collateral management services.

ADVANCED services

You can also choose from a range of value-added collateral services to help you **optimise and source** your collateral:

- Dynamic collateral portfolio management
- Re-hypothecation
- Collateral transformation solutions

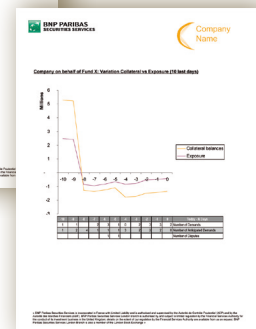
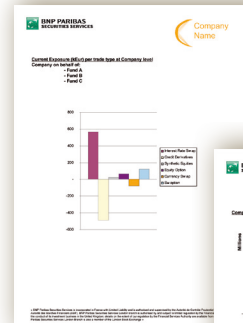
Our solution also provides **proactive reconciliation** of OTC portfolios to prevent disputes.

A LEADER in the derivatives industry

As an award-winning leader in the derivatives space and one of the world's largest dealers, you can rely on our experience and track record.

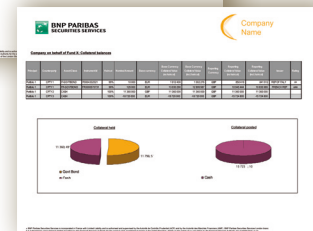
A combination of vendor systems, standard industry utilities and in-house technology gives you access to **best of breed technology** with automated and efficient processing.

As member of the **ISDA board**, we are uniquely positioned to actively participate in market developments and bring you a deep understanding of processes and complexities.



Complete range of reports

Collateral ID	Collateral Type	Collateral Value (USD Millions)	Collateral Maturity
1	Government Bonds	100	2025
2	Corporate Bonds	200	2026
3	Equities	300	2027
4	Real Estate	400	2028
5	Commodities	500	2029



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