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(54) Title: COLLATERAL MANAGEMENT SYSTEM AND METHOD

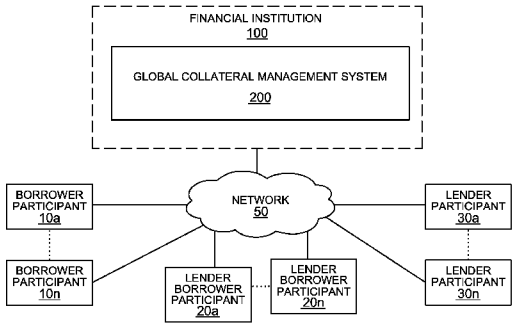


FIG.1

(57) Abstract: A collateral management system and method for managing collateral of multiple participants including borrowers and lenders. A global long box available to each borrower, configured for storing all types of available assets possessed by each borrower. An eligibility database storing eligibility and concentration limits, the concentration limits defined by lender rules controlling the acceptability of the available assets as collateral, the value of the assets, and overall acceptable composition of assets. An interactive participant interface for accepting collateral use preferences from the borrowers, the collateral use preferences including ranking components for lenders and assets, and allocation run type selection components for facilitating collateral allocation. An allocation engine for selecting a collateral allocation sequence based on the collateral use preferences of the borrowers, and in compliance with the stored eligibility and concentration limits in the eligibility database.