CLAIMS

1. A computer-implemented collateral management system for managing collateral of multiple participants including borrowers and lenders, the system comprising:

storage for participant/asset data comprising global long box information indicating a global long box available to each borrower, each global long box 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 for use as collateral, the value of the assets, and overall acceptable composition of assets;

an interactive participant interface accepting collateral use preferences from the borrowers via a network, the collateral use preferences including, lender ranking components, asset ranking components, and allocation run type selection components for facilitating collateral allocation; and

an allocation engine implementing computer processing components for:

selecting an 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; and

allocating collateral from each global long box in the selected sequence.

2. The system of claim 1, the eligibility and concentration limits including parameters established for the requirement of acceptable collateral by lenders including eligible types of collateral and an amount of collateral.

3. The system of claim 1, wherein the global long box permits aggregation of cash and securities collateral balances for each participant across multiple countries and collateral management products.

4. The system of claim 1, further comprising eligibility selection components available through the interactive participant interface for allowing lender selection of eligible collateral.

5. The system of claim 1, further comprising eligibility selection components allowing the borrowers to designate ineligible assets.

6. The system of claim 1, wherein the collateral use preferences include borrower ranking of assets based on asset pool, the asset pools including available collateral from the global long box, unavailable collateral, collateral reserved for market trades, collateral reserved for internal transfers, assets from external long boxes, cash assets, credit.

7. The system of claim 1, wherein the interactive participant interface provides lender selection options to allow borrowers to select an order of lenders for allocation.

8. The system of claim 1, wherein the interactive participant interface includes run type selection components for allowing selection between types of allocation runs.

9. The system of claim 8, wherein the run type selection components include:
a top-up allocation option for specifying collateralization of specific accounts and allowing collateralized accounts to remain collateralized; and / or

an optimization allocation run option for allowing borrowers to select one of a best coverage allocation run and a best value allocation run; and / or

a minimum movements allocation option to achieve collateralization while requiring a minimum number of movements; and / or

a simulation allocation run option for allowing participants to initiate a hypothetical allocation run; and / or

a rehypothecation option for allowing participants to elect to rehypothecate assets.

10. The system of claim 9, wherein the optimization allocation run option further provides borrowers with lender selection options.

11. A computer-implemented collateral management method for managing collateral of multiple participants including borrowers and lenders, the method comprising:

storing participant/asset data comprising global long box information indicating a global long box available to each borrower, each global long box configured for storing all available types of assets possessed by each borrower;

storing eligibility and concentration limits in an eligibility database, the concentration limits defined by lender rules controlling the acceptability of the available assets for use as collateral, the value of the assets, and overall acceptable composition of assets;

accepting collateral use preferences through an interactive participant interface from borrowers via a network, the collateral use preferences including, lender ranking components, asset ranking components, and allocation run type selection components for facilitating collateral allocation; and

selecting, using an allocation engine implementing computer processing components, an 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; and

allocating collateral using the allocation engine implementing computer processing components in accordance with the selected sequence.

12. The method of claim 11, the eligibility and concentration limits including parameters established for the requirement of acceptable collateral by lenders including eligible types of collateral and an amount of collateral.

13. The method of claim 12, further comprising permitting, in the global long box, aggregation of cash and securities collateral balances for each participant across multiple countries and collateral management products.

14. The method of claim 11, further comprising providing eligibility selection components available through the interactive participant interface for allowing lender selection of eligible collateral.

15. The method of claim 11, further comprising providing eligibility selection components allowing the borrowers to designate ineligible assets.

16. The method of claim 11, wherein the collateral use preferences include borrower ranking of assets based on asset pool, the asset pools including available collateral from the global long box, unavailable collateral, collateral reserved for market trades, collateral reserved for internal transfers, assets from external long boxes, cash assets, credit.

17. The method of claim 11, further comprising providing, through the interactive participant interface, lender selection options to allow borrowers to select an order of lenders for allocation.

18. The method of claim 11, further comprising providing, through the interactive participant interface, run type selection components for allowing selection between types of allocation runs.

19. The method of claim 18, wherein the run type selection components include:

a top-up allocation option for specifying collateralization of specific accounts and allowing collateralized accounts to remain collateralized; and / or

an optimization allocation run option for allowing borrowers to select one of a best coverage allocation run and a best value allocation run; and / or

a minimum movements allocation option to achieve collateralization while requiring a minimum number of movements; and / or

a simulation allocation run option for allowing participants to initiate a hypothetical allocation run; and / or

a rehypothecation option for allowing participants to elect to rehypothecate assets.

20. The method of claim 19, wherein the optimization allocation run option further provides borrowers with lender selection options.

21. A computer-implemented collateral management method for managing collateral of multiple participants including borrowers and lenders, the method comprising:

storing participant/asset data comprising global long box information indicating a global long box available to each borrower, each global long box configured for storing all available types of assets possessed by each borrower;

storing eligibility and concentration limits in an eligibility database, the concentration limits defined by lender rules controlling the acceptability of the available assets for use as collateral, the value of the assets, and overall acceptable composition of assets, the eligibility and concentration limits including parameters established for the requirement of acceptable collateral by lenders including eligible types of collateral and an amount of collateral expressed as one of an amount and a percentage;

accepting collateral use preferences through an interactive participant interface from the borrowers via a network, the collateral use preferences including, lender ranking components, asset ranking components, and allocation run type selection components for facilitating collateral allocation;

selecting, using an allocation engine implementing computer processing components, a collateral allocation sequence selected based on the collateral use preferences of the borrowers and in compliance the stored eligibility and concentration limits in the eligibility database, wherein the allocation sequence includes at least one of:

an optimization allocation sequence including one of allocating to achieve best coverage of assets and allocating to achieve best value for assets;

a top up allocation sequence including the steps of keeping existing positions locked and allocating only unallocated assets from the borrower global long box; and

a minimum movements allocation sequence including the step of calculating an optimal allocation based on a minimum amount of asset movement; and

allocating collateral using an allocation engine implementing computer processing components for allocating collateral from each global long box in the selected sequence.

22. The method of claim 21, further comprising performing allocation runs using the allocation engine implemented by the computer processor, for redistribution of collateral implementing stored rules allowing an unlimited number of re-use instances of each collateral asset.