

**OneAston**  
Excellence in Wealth Solutions Delivery

**OneView  
Product Summary**

OneView is a web-based software designed for Lombard Credit risk monitoring.



## Data Loading from TripleA+™

OneView works with Temenos' TripleA+™. There is an online interface between TAP and OneView that ensures synchronized data between the two systems, such as:

- Clients
- Portfolios
- Positions
- Instruments



## Collateral Risk Monitoring

OneView provides a dynamic summary overview of the collateral standing of all portfolios.

This includes graphical representations of the absolute and relative number of portfolios in the collateral statuses of "Margin OK", "Notify", "Margin Call", and "Close Out".



## Credit Activity & Lending Summary

These features provide an overview of all portfolios with associated positions and summarizes the client, current market value, loanable value, exposure, shortfall, margin ratio, pledge status, and status age. It links to the underlying lending summary a breakdown of loanable value and exposure values per asset or liability type.

# Product Summary



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## Online

- Clients
- Portfolios
- Facility Details
- Instruments
- Underlying Details
- Exchange Rates
- Counterparties
- Ratings
- Positions

## Batch

- Full Position – All Credit Portfolios
- Business Calendar

## One-Time Load

- Countries
- Currencies
- Info Types
- Rating Codes
- Sector
- Price Types
- Exchange Rate Types
- Instrument Types
- Processing Types
- Price Basis
- Valuation Rules

## User Defined

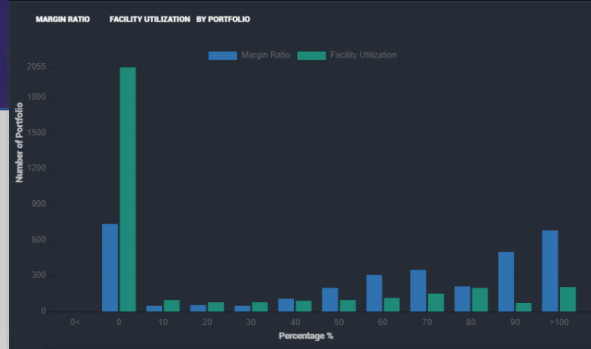
- Advance Margins
- Concentration Caps
- Pledge Relationships
- Application Parameters

# Product Summary

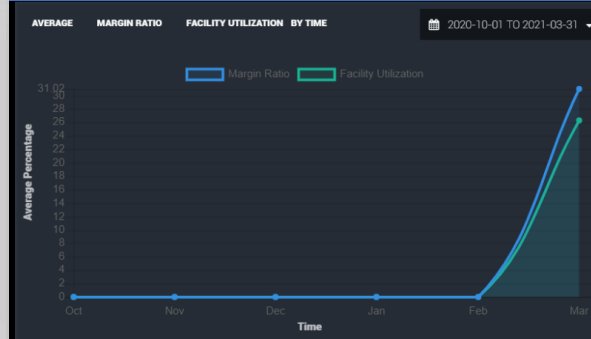
OneView is a web-based software designed for Lombard Credit risk monitoring.



Margin Ratio and Facility Utilization By Portfolio



Margin Ratio and Facility Utilization By Time



## Collateral Risk Monitoring

OneView provides a dynamic summary overview of the collateral standing of all portfolios.

This includes graphical representations of the absolute and relative number of portfolios in the collateral statuses of "Margin OK", "Notify", "Margin Call", and "Close Out".

### Status Indicators



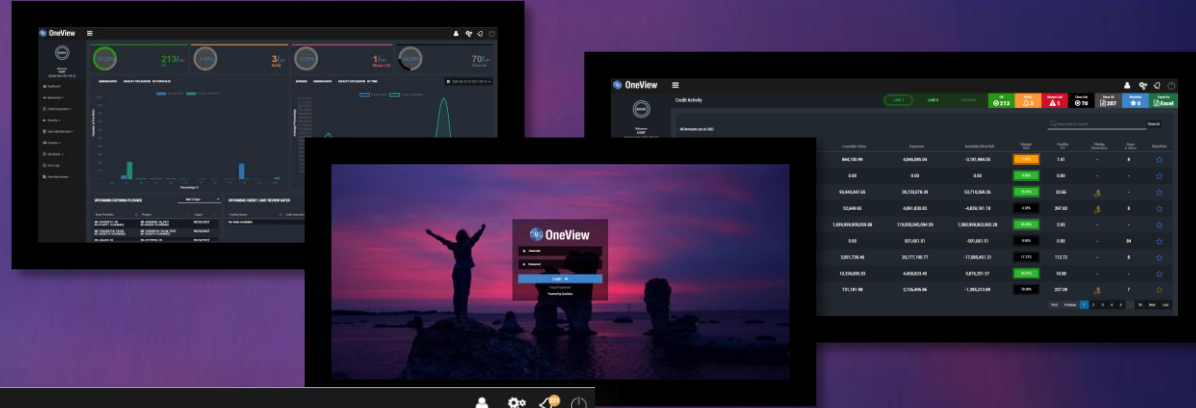
### What it Means

- Green represents "Margin OK" status. The numbers indicate the number of portfolios that are in Margin OK status over the total number of portfolios subject to Credit Monitoring. % represents the percentage of portfolios in Margin OK status.
- Yellow represents "Notify" status. The numbers indicate the number of portfolios that are in Notify status over the total number of portfolios subject to Credit Monitoring. % represents the percentage of portfolios in Notify status.
- Red represents "Margin Call" status. The numbers indicate the number of portfolios that are in Margin Call status over the total number of portfolios subject to Credit Monitoring. % represents the percentage of portfolios in Margin Call status.
- Black represents "Close Out". The numbers indicate the number of portfolios that are in Close out status over the total number of portfolios subject to Credit Monitoring. % represents the percentage of portfolios in Close Out status.

# Product Summary



OneView is a web-based software designed for Lombard Credit risk monitoring.



**OneView** Credit Activity

WELCOME CREDIT ADMIN ACCOUNT System Date 2021-07-22

All Amounts are in USD

Client Portfolio	Market Value	Collateral Value	Exposure	Available/Shortfall	Margin Ratio	Facility LTV	Pledge Relationship	Days in Status	Watchlist
陳光榮 888111-01-GENERIC	12,445,219.67	6,305,165.16	58,991,336.82	-52,086,171.66	92% 99%	926.09	-	1	★
AMC Entertainment Holdings Inc 888333-01-GENERIC	10,487,109.04	9,825,939.95	36,633.15	9,789,306.80	9.37%	0.37	-	-	★
Andy Lau 887891234-01-GENERIC	0.00	0.00	13,750.00	-13,750.00	0.00%	0.00	-	9	★
韓建倫 8880088-01-GENERIC	36,023,481.38	4,190,289.60	4,582,004.40	-391,714.80	109.35%	109.35	-	104	★



## Credit Activity & Lending Summary

These features provide an overview of all portfolios with associated positions and summarizes the client, current market value, loanable value, exposure, shortfall, margin ratio, pledge status, and status age. It links to the underlying lending summary a breakdown of loanable value and exposure values per asset or liability type.

**Collateral**

Total Market Value: 10,487,109.04  
Gross Currency Haircut Value: 459,426.81

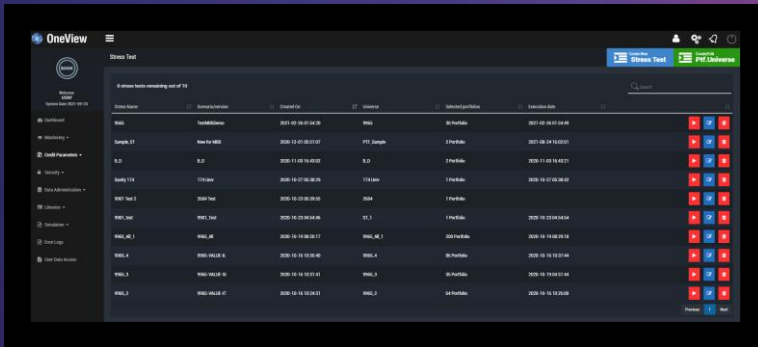
Before Pledging OK  
Collateral Status: Facility LTV: 0.37%

	Weighted %	Absolute	Shortfall/Surplus
Advance Margin	93.70%	9,825,939.95	9,789,306.80
Margin Call	0.00%	0.00	0.00
Close Out	0.00%	0.00	0.00

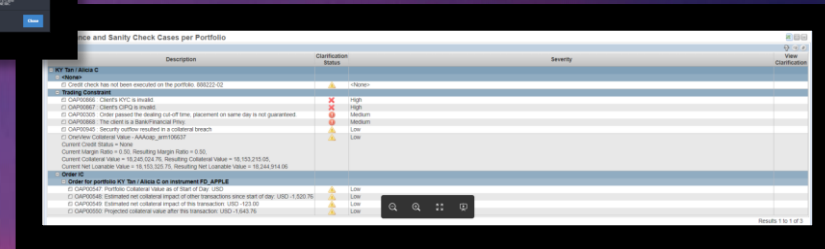
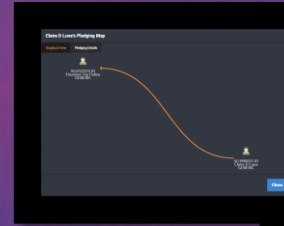
Collaterals	Market Value	Ave LR	Collateral Value
01 - Cash	9,450,898.22	100.00	9,450,898.22
02 - Term Deposit	32,079.58	100.00	32,079.58
03 - Equities	1,000,000.00	80.00	800,000.00
04 - Funds	4,131.24	57.83	2,388.96
<b>Collaterals</b>	<b>10,487,109.04</b>	<b>98.08</b>	<b>10,285,366.76</b>

# Product Summary

OneView comes with portfolio pledging and simulation features.



Product Name	Instrumentation	Created On	Channel	Market/Portfolio	Simulation Date	Pass/Fail
WARR	WARR	2020-08-26 09:44:28	WARR	WARR	2020-08-26 07:24:48	Pass
Sample 37	Sample 37	2020-11-01 09:55:07	PTF_Sample	279999	2020-08-24 16:02:01	Pass
S.P.	S.P.	2020-11-03 16:40:02	S.P.	279999	2020-01-03 16:40:02	Pass
Sample 174	Sample 174	2020-10-27 09:46:29	PTF_Sample	279999	2020-08-27 08:36:48	Pass
WARR Test 1	WARR Test	2020-10-23 09:38:08	WARR	279999		Pass
WARR Test	WARR Test	2020-10-23 09:38:08	WARR	279999	2020-08-23 09:38:08	Pass
WARR_M1	WARR_M1	2020-10-19 08:28:17	WARR_M1	20079999	2020-08-19 08:28:16	Pass
WARR_M2	WARR_M2	2020-10-19 08:28:16	WARR_M2	20079999	2020-08-19 08:28:16	Pass
WARR_M3	WARR_M3	2020-10-19 08:28:16	WARR_M3	20079999	2020-08-19 08:28:16	Pass
WARR_M4	WARR_M4	2020-10-19 08:28:16	WARR_M4	20079999	2020-08-19 08:28:16	Pass
WARR_M5	WARR_M5	2020-10-19 08:28:16	WARR_M5	20079999	2020-08-19 08:28:16	Pass
WARR_M6	WARR_M6	2020-10-19 08:28:16	WARR_M6	20079999	2020-08-19 08:28:16	Pass



Description	Classification	Severity
NY Test / Anisa C	High	High
Sanity Check has not been executed on the portfolio: 696222-02	High	High
CAPI0006 - Client KYC is invalid	High	High
CAPI0007 - Client KYC is invalid	High	High
CAPI0008 - Order placed the opening call off time, placement on same day is not guaranteed	Medium	Medium
CAPI0009 - The client is a Bank/Practical Firm	Medium	Medium
CAPI0006 - Security Officer Invalid - a collateral breach	Low	Low
CAPI0006 - Security Officer Invalid - a collateral breach	Low	Low
Current Credit Rating: Aaa	Low	Low
Current Margin Ratio = 0.95, Remaining Margin Ratio = 0.95	Low	Low
Current Collateral Value = 10,000,000.76, Remaining Collateral Value = 10,153,215.04	Low	Low
Current Net Collateral Value = 10,153,215.76, Remaining Net Collateral Value = 10,344,914.06	Low	Low
Order for portfolio NY Test / Anisa C on instrument PTF_APTLE	Low	Low
CAPI0001 - Portfolio collateral value as of time of day: USD	Low	Low
CAPI0004 - Estimated net collateral impact of other transactions since start of day: USD: -1,520.76	Low	Low
CAPI0005 - Estimated net collateral impact of the transaction: USD: -121.00	Low	Low
CAPI0000 - Projected collateral value after this transaction: USD: -1,641.76	Low	Low



## Portfolio Pledging

Pledging in OneView is configured by adding pledge recipients to a portfolio.

Pledging can also be represented graphically through the pledging map function.



## Stress Test

The Stress function of OneView allows users to pick out an existing portfolio in OneView, define simulation scenarios for that client and see the result of those scenarios to the client's collateral condition.



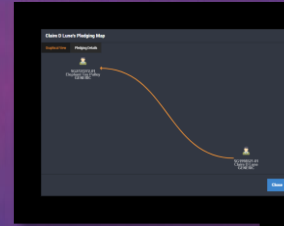
## Pre-Trade Credit Checks

During order capture, TripleA+™ will perform a web service call to OneView passing the details of the current transaction. OneView would then take a snapshot of the current portfolio positions and simulate the impact of the transaction details received from TripleA+™ and perform the credit calculation.

# Product Summary

OneView comes with portfolio pledging and simulation features.

Test Name	Priority/Version	Created By	Status	Selected Portfolio	Simulation Date
W000	W000/0.0	2020-08-26 09:44:28	W000	W000	2020-08-26 07:24:48
Sample 37	Sample 37	2020-11-01 09:10:17	PTF_Sample	2 PTFs	2020-08-24 16:00:01
E.0	E.0	2020-11-01 09:10:17	E.0	2 PTFs	2020-08-24 16:00:01
Sample 174	Sample 174	2020-10-27 09:30:29	174	1 PTF	2020-08-27 08:30:49
W000 Test 1	W000 Test 1	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 2	W000 Test 2	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 3	W000 Test 3	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 4	W000 Test 4	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 5	W000 Test 5	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 6	W000 Test 6	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 7	W000 Test 7	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 8	W000 Test 8	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 9	W000 Test 9	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49
W000 Test 10	W000 Test 10	2020-10-27 09:30:29	W000	1 PTF	2020-08-27 08:30:49



Description	Classification	Status	Severity
W000	High	Failed	High
W000	High	Failed	High
W000	Medium	Failed	Medium
W000	Low	Failed	Low
W000	Low	Failed	Low



## Portfolio Pledging

Pledging in OneView is configured by adding pledge recipients to a portfolio.

Pledging can also be represented graphically through the pledging map function.

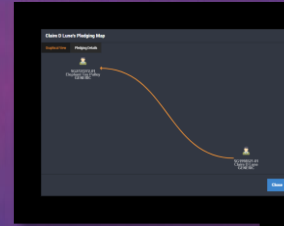


Before Pledging				Collateral Status:	MARGIN CALL
				Facility LIV:	102.29%
	Weighted %	Absolute	Shortfall/Surplus		
Advance Margin	95.62%	6,549,797.00	-150,203.00		
Margin Call	0.00%	0.00	0.00		
Close Out	0.00%	0.00	0.00		
After Pledging				Collateral Status:	OK
				Facility LIV:	0.12%
	Weighted %	Absolute	Shortfall/Surplus		
Advance Margin	82,301.23%	5,637,467,297.00	5,630,767,297.00		
Margin Call	0.00%	0.00	0.00		
Close Out	0.00%	0.00	0.00		



# Product Summary

Product Name	Reference Number	Created On	Client	Market Portfolio	Simulation Date	Pass/Fail	Details
XXXX	XXXXXXXXXX	2020-08-26 09:44:28	XXXX	XXXX	2020-08-26 09:44:28	Pass	
XXXX	XXXXXXXXXX	2020-11-01 08:15:07	XXXX	XXXX	2020-11-01 08:15:07	Pass	
XXXX	XXXXXXXXXX	2020-11-01 08:15:07	XXXX	XXXX	2020-11-01 08:15:07	Pass	
XXXX	XXXXXXXXXX	2020-10-27 08:36:29	XXXX	XXXX	2020-10-27 08:36:29	Pass	
XXXX	XXXXXXXXXX	2020-10-27 08:36:29	XXXX	XXXX	2020-10-27 08:36:29	Pass	
XXXX	XXXXXXXXXX	2020-10-23 04:44:48	XXXX	XXXX	2020-10-23 04:44:48	Pass	
XXXX	XXXXXXXXXX	2020-10-19 08:28:17	XXXX	XXXX	2020-10-19 08:28:17	Pass	
XXXX	XXXXXXXXXX	2020-10-19 10:35:40	XXXX	XXXX	2020-10-19 10:35:40	Pass	
XXXX	XXXXXXXXXX	2020-10-19 10:35:41	XXXX	XXXX	2020-10-19 10:35:41	Pass	
XXXX	XXXXXXXXXX	2020-10-19 10:35:41	XXXX	XXXX	2020-10-19 10:35:41	Pass	



OneView comes with portfolio pledging and simulation features.

Description	Classification	Severity
Check check has not been executed on the portfolio: 696222-02	High	High
Client KYC is invalid	High	High
Client KYC is invalid	High	High
Order placed the clearing cut-off time, placement on same day is not guaranteed	Medium	Medium
The client is a Bank/Practical Firm	Medium	Medium
Security classes included in a collateral check	Low	Low
Client KYC is invalid	Low	Low
Current Collateral Value = 10,153,325.75; Remaining Collateral Value = 10,153,325.75	Low	Low
Current Margin Ratio = 0.95; Remaining Margin Ratio = 0.95	Low	Low
Current Collateral Value = 10,153,325.75; Remaining Collateral Value = 10,153,325.75	Low	Low
Current Net Collateral Value = 10,153,325.75; Remaining Net Collateral Value = 10,153,325.75	Low	Low



## Stress Test

The Stress function of OneView allows users to pick out an existing portfolio in OneView, define simulation scenarios for that client and see the result of those scenarios to the client's collateral condition.



## Pre-Trade Credit Checks

During order capture, TripleA+™ will perform a web service call to OneView passing the details of the current transaction. OneView would then take a snapshot of the current portfolio positions and simulate the impact of the transaction details received from TripleA+™ and perform the credit calculation.

**PTCC**  
(Pre-Trade Credit Checks)

Simulates the effect of a single transaction on the Credit Status of the Portfolio

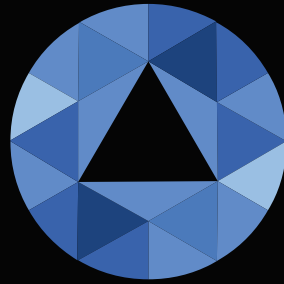
Single Transaction - 1 Portfolio

**STRESS TEST**

Simulates the effect of 1 or MULTIPLE SCENARIOS across 1 or MULTIPLE PORTFOLIOS

Multiple Scenarios - Multiple Portfolios





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**Thank You!**