Omgeo Asset Class Coverage

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Asset Class	Instruments	Definition	ALERT	Central Trade Manager	Connect	OASYS	TradeSuite ID
Equity		Ownership interest in a corporation in the form of common stock or preferred stock.					
	Common Stock	As a unit of ownership, common stock typically carries voting rights that can be exercised in corporate decisions.	●	●	●	●	●
	American Depositary Receipts (ADR)	A negotiable certificate issued by a U.S. bank representing a specific number of shares of a foreign stock traded on a U.S. stock exchange. ADRs make it easier for Americans to invest in foreign companies, due to the widespread availability of dollar-denominated price information, lower transaction costs, and timely dividend distributions.	●	●	●	●	●
	Global Depositary Receipts (GDR)	A negotiable certificate held in the bank of one country representing a specific number of shares traded on an exchange of another country. Prices of GDRs are often close to values of related shares, but they are traded and settled independently of the underlying share. The shares trade as domestic shares, but are offered for sale globally through the various bank branches. These instruments are typically used by companies from emerging markets.	●	●	●		
	Exchange Traded Funds (ETF)	An open-ended investment fund or trust that holds portfolios of securities, and it is designed to track certain indexes or baskets of stocks. Unlike a unit trust, exchange traded funds are bought and sold on an exchange, rather than through a fund manager or their distributors.	●	●	●	●	●
	Preferred Shares	Preferred stock is a class of share capital that carries a fixed return and ranks ahead of common stock in the order of priority for the distribution of earnings and assets. Holders of preferred stock generally do not have voting rights or a claim on the residual earnings and assets of a corporation, in contrast to common stockholders.	●	●	●	●	●

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Fixed Income		Any type of investment that yields a regular (fixed) payment.					
	Asset Backed Securities (ABS)	A bond or note backed by loans that are not first lien mortgages. Typical loans backing these securities are credit card receivables, auto loans manufactured-housing contracts and home-equity loans.	●	●	●	●	●
	Collateralized Mortgage Obligation (CMO)	A mortgage backed, investment-grade bond that separates mortgage pools into different maturity classes. CMOs are backed by mortgage backed securities with a fixed maturity. They can eliminate the risks associated with prepayment because each security is divided into maturity classes that are paid off in order. As a result, they yield less than other mortgage backed securities. The maturity classes are called tranches, and they are differentiated by the type of return.	●	P	●	●	●
	Factored Bonds	For certain fixed income products that pay principal, like mortgage-backed securities, factor is the number by which the original face value of the product decreases over time.	●	●	●	●	●
	Fixed Rate Bonds/ Notes	A bond or note who's interest rate does not change during the entire term of the bond.	●	●	●	●	●
	U.S. Treasury Securities	A United States Treasury security is government debt issued by the United States Department of the Treasury through the Bureau of the Public Debt. Treasury securities are the debt financing instruments of the United States Federal government, and they are often referred to simply as Treasuries. There are four types of marketable treasury securities: Treasury bills, Treasury notes, Treasury bonds, and Treasury Inflation Protected Securities (TIPS).	●	●	●	●	●
	Mortgage Backed Securities (MBS)	Is an asset-backed security whose cash flows are backed by the principal and interest payments of a set of mortgage loans. Payments are typically made monthly over the lifetime of the underlying loans.	●	●	●	●	●

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	U.S. Government Sponsored Enterprises (GSE's) Agency Bonds - ex: FHLMC, FNMA, GNMA, SLMA.	Agency debt is a security, usually a bond, issued by a U.S. government-sponsored agency. The offerings of these agencies are backed by the government, but not guaranteed by the government since the agencies are private entities. Some prominent issuers of agency securities are Student Loan Marketing Association (Sallie Mae), Federal National Mortgage Association (Fannie Mae) and Federal Home Loan Mortgage Corporation (Freddie Mac).	●	●	●	●	●
	TBA (To be Announced)	A TBA trade is a contract for the purchase or sale of mortgage-backed securities in which the pool number and security identifier are unknown at the time of the trade.	●	●	P	●	●
	Muni Bonds/US Municipal Bonds	A bond issued by a state, city, or local government. Municipalities issue bonds to raise capital for their day-to-day activities and for specific projects that they might be undertaking (usually pertaining to development of local infrastructure such as roads, sewerage, hospitals etc).	●	●	●	●	●
	Perpetual/Undated Bonds	A perpetual bond, which is also known as a Perpetual or just a Perp, is a bond with no maturity date. Perpetual bonds pay coupons forever, and the issuer does not have to redeem them. Their cash flows are therefore that of a perpetuity. Examples of perpetual bonds are consols issued by the UK Government.	●	●	●		
	Corporate Bonds	A type of bond issued by a corporation. Corporate bonds often pay higher rates than government or municipal bonds, because they tend to be riskier. The bondholder receives interest payments (yield) and the principal, usually $1000, is repaid on a fixed maturity date (bonds can mature anywhere between 1 to 30 years). Generally, changes in interest rates are reflected in bond prices.	●	●	●	●	●
	Debenture	In finance, a debenture is a long-term debt instrument used by governments and large companies to obtain funds. It is similar to a bond except the securitization conditions are different. A debenture is usually unsecured in the sense that there are no liens or pledges on specific assets.	●	●	●	●	

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	International Bonds	Bonds that are issued in a country by a non-U.S. entity. International bonds include Eurobonds, foreign bonds and global bonds.	●	●	●		●
	Foreign Bonds	A bond that is issued in a domestic market by a foreign entity, in the domestic market's currency. Types of foreign bonds include bulldog bonds, matilda bonds, and samurai bonds.	●	●	●	●	●
	Eurobonds	A Eurobond is a bond that has been issued in one country's currency but is traded outside of that country and in a different monetary system and regulatory system. Eurobonds are named after the currency they are denominated in. For example, Euroyen and Eurodollar bonds are denominated in Japanese yen and American dollars respectively.	●	●	●		●
	Supranational Bonds	A debt security issued by a Supranational organization - an organization owned by or spanning several sovereign states and therefore is usually outside the control of any single national government. Supranational agencies like the European Investment Bank or the Asian Development Bank issue Supranational bonds.	●	●	●		
	Sovereign Bonds / Non U.S. Government Bonds	A sovereign bond is a bond issued by a national government. The term usually refers to bonds issued in foreign currencies, while bonds issued by national governments in the country's own currency are referred to as government bonds. For example, Bunds (German), Buoni del Tesoro Poliennali (BTP - Italian), Commonwealth Bond (Australian), Italian Government Bonds, Japanese Government Bonds (JGBs).	●	●	●		
	Index Linked Bonds	A bond in which payment of income on the principal is related to a specific price index, often the Consumer Price Index. This feature provides protection to investors by shielding them from changes in the underlying index. The bond's cash flows are adjusted to ensure that the holder of the bond receives a known real rate of return.	●	●	●		

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Asset Class	Instruments	Definition	ALERT	Central Trade Manager	Connect	OASYS	TradeSuite ID
	Euro notes	The short-term version of the Eurobond, issued with floating rates and usually with maturities of less than six months.	●	●	●		●
	Emerging Markets/ Brady Bonds	Bonds that are issued by the governments of developing countries. Brady Bonds are some of the most liquid emerging market securities. They are named after former U.S. Treasury Secretary Nicholas Brady, who sponsored the effort to restructure emerging market debt instruments.	●	●	●		
	Legacy Currency Bonds	A bond still traded in its original currency of issue prior to moving to the Euro, settling in Euros today.		●	●		
Money Markets		The money market is the global financial market for short-term borrowing and lending. It provides short term liquid funding for the global financial system.					
	Bankers Acceptances (BA's)	A short-term credit investment that is created by a non-financial firm and whose payment is guaranteed by a bank. Often used in importing and exporting, and as a money market fund investment.	●	●	●	●	●
	Cash	Cash usually refers to money in the form of liquid currency, such as banknotes or coins.	●	●	●	●	●
	Certificate of Deposit (CD)	Certificate of Deposit. Short- or medium-term, interest-bearing (payable at maturity), FDIC-insured debt instrument offered by banks and savings and loans. CDs offer higher rates of return than most comparable investments, in exchange for tying up invested money for the duration of the certificate's maturity.	●	●	●	●	●
	Commercial Paper (CP)	Commercial paper is a money market security issued by large banks and corporations. It is generally not used to finance long-term investments but rather for purchases of inventory or to manage working capital.	●	●	●	●	●

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	Discounted Bonds	A bond which is sold at a price below its face value and returns its face value at maturity.	●	●	●	●	
	Eurodollar Certificate of Deposit (ECD)	A Eurodollar CD is basically the same as a domestic CD, except that it's the liability of a non-US. bank. Because Eurodollar CDs are typically less liquid, they tend to offer higher yields.	●	●	●		●
	Euro commercial Paper (Euro CP or ECP)	An unsecured, short-term loan issued by a bank or corporation in the international money market, denominated in a currency that differs from the corporation's domestic currency.	●	●	●		●
	Medium Term Notes	A Medium Term Note (MTN) is a debt note that usually matures (is paid back) in 5-10 years, but the term may be as short as one year. They're normally issued on a floating basis such as Euribor +/- basis points. When they are issued in euro they are "Euro Medium Term Notes".	●	●	●	●	●
	Repurchase agreements (Repos)	A repo (repurchase agreement) involves a borrower selling securities to another party at a fixed price, with an agreement to repurchase the securities at an agreed future date and price. It is also known as a repurchase agreement or an RP.	●	P		●	●
	Reverse Repos	A purchase of securities with an agreement to resell them at a higher price at a specific future date. This is essentially just a loan of the security at a specific rate.	●	P		●	●
	RVP/DVP Repos	Receive vs. Payment and Delivery vs. Payment.	●	P		●	●
	Sell/Buy Back Repos	The spot sale and a forward repurchase of a security.	●	P		●	●

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	Tri-Party Repos	A Repo where a custodian bank or international clearing organization acts as an intermediary between the two parties to the Repo. The tri-party agent is responsible for the administration of the transaction including collateral allocation, marking to market and substitution of collateral. Both the lender and borrower of cash enter into these transactions to avoid the administrative burden of bi-lateral Repos.	●	P		●	●
	Treasury Bill	Treasury bills (or T-bills) mature in one year or less. Like zero-coupon bonds, they do not pay interest prior to maturity; instead they are sold at a discount of the par value to create a positive yield to maturity.	●	●	●	●	●
Entitlements		A type of security associated with a security purchase or holding that gives the privilege of further subscription to additional shares under certain market conditions.					
	Warrants	A warrant is a security that entitles the holder to buy stock of the company that issued it at a specified price, which is much higher than the stock price at time of issue. Warrants are frequently attached to bonds or preferred stock as a sweetener, allowing the issuer to pay lower interest rates or dividends. Frequently, these warrants are detachable, and can be sold independently of the bond or stock.	●	●	●	●	●
	Rights	The rights issue is a special form of shelf offering or shelf registration. With the issued rights, existing shareholders have the privilege to buy a specified number of new shares from the firm at a specified price within a specified time.	●	●	●	●	●

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Derivatives		In finance, "Derivatives are financial instruments whose price and value derive from the value of assets underlying them". In other words, they are "financial contracts whose value derive from the value of underlying stocks, bonds, currencies, commodities, etc."					
	Contracts for Difference (CFD) - Synthetic Equity Swaps	A financial derivative contract involving an exchange of cash flows based on the market price movements of an underlying equity (or group of equities) in exchange for an agreed interest rate, thereby allowing an investor to take a position in a stock (or stocks) without taking physical ownership (or shorting) them.	●	P			
	Exchange Traded Options (listed options)	An option traded on a regulated exchange where the terms of each option are standardized by the exchange. The contract is standardized so that underlying asset, quantity, expiration date and strike price are known in advance.	●	●	P	●	P
	Exchange Traded Futures	Exchange-traded futures which are also known as "listed futures". This is a financial contract obligating the buyer to purchase an asset (or the seller to sell an asset), such as a physical commodity or a financial instrument, at a predetermined future date and price.	●	●			
	FX Forwards & NDFs	An FX forward is a foreign exchange contract which buys one currency and sells a different currency for future delivery (T+2+n). An NDF is a foreign exchange contract in which counterparties settle the difference in USD or EUR between the NDF contract rate and the prevailing spot rate on Fixing date (V-2).	●				
	FX Swaps	A set of 2 foreign exchange contracts, the first of which buys one currency and sells a different currency for immediate delivery while the second sells back the bought currency and buys back the sold currency for future delivery. When the dealt amounts in the 2 contracts are equal, the Swap is even; when they are not, the Swap is uneven.	●				

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Foreign Exchange (FX)		Instruments, such as paper currency, notes, and checks, used to make payments between countries. The foreign exchange (currency or forex or FX) market exists wherever one currency is traded for another.					
	FX Spot	A foreign exchange contract which buys one currency and sells a different currency for immediate delivery (T+2).	●				
Other		Financial instruments that do not meet other category standards as defined					
	Equity Linked Note	An Equity Linked Note (ELN) is a debt instrument, usually a bond, that differs from a standard fixed-income security in that the final payout is based on the return of the underlying equity, which can be a single stock, basket of stocks or an equity index. A typical ELN is principal-protected, i.e. the investor is guaranteed to receive 100% of the original amount invested at maturity, but pays no interest.	●	●	●		
	Private Placements	A private placement is a direct private offering of securities to a limited number of sophisticated investors. It is the opposite of a public offering. Investors in privately placed securities include insurance companies, pension funds, mezzanine funds, stock funds and trusts. Securities issued as private placements include debt, equity, and hybrid securities.	●		●	●	●

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