

Omgeo Asset Class Coverage - July 2009



Asset Class	Definition	ALERT	Central Trade Manager	Connect	MarketMatch	OASYS	OASYS Global	TradeSuite	Transaction Report
Equity	Ownership interest in a corporation in the form of common stock or preferred stock.								
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. The securities are quoted and trade in US dollars and the associated dividends are paid to investors in US dollars. GDRs are settled in either DTC or Euroclear Bank enhancing their cross border liquidity.	●	●	●	●		●		●
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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Chinese A, B and H Shares	Shares in mainland China-based companies that trade on Chinese stock exchanges such as the Shanghai Stock Exchange and the Shenzhen Stock Exchange. A-shares are generally only available for purchase by mainland citizens, B-shares are quoted in foreign currencies (such as the U.S. dollar) and are open to both domestic and foreign investment; H-shares are of a company based on the Chinese mainland that is listed on the Hong Kong Stock Exchange or other foreign exchange.	●	●		●		●		●
Fixed Income¹	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.	●	P	●		●	●	●	●
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.	●	●	●		●	●	●	●
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. Factor is multiplied by Price and Quantity and then divided by 100 to determine the Most Recent Value of the position. Similarly, Factor is also multiplied by Previous Price and Quantity and then divided by 100 to determine the Previous Value of the position.	●	●	●			●		●
Fixed Rate Bonds/ Notes	A bond or note who's interest rate does not change during the entire term of the bond.	●	●	●		●	●	●	●

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Floating Rate Notes (FRNs)	A note with a variable interest rate. The adjustments to the interest rate are usually made every six months and are tied to a certain money-market index. Also known as a “floater”.	●	●	●			●		●
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.	●	●	●			●		●
Inflation Linked bonds	A bond whose cash flow is inflation-adjusted, by being linked to the purchasing power of a particular currency.	●	●	●			●		●
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.	●	P	●		●	●	●	●
Par Bonds	An undiscounted bond: a bond trading at its face value, neither discounted nor selling at a premium.		●	●			●		●
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. Most perpetual bonds that are issued nowadays, are deeply subordinated bonds issued by banks. The bonds are counted as Tier 1 capital, and help the banks fulfill their capital requirements. Most of these bonds are callable, but the first call date is never less than ten years from the date of issue.	●	●	●			●		●
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.	●	●			●	●	●	●

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Government Bonds/ Sovereign Debt	Bonds issued by a national government. Bonds issued by national governments in the country's own currency are also referred to as government bonds.	●	●	●		●	●	●	●
Agency Bonds	A bond, issued by a U.S. government-sponsored agency. The offerings of these agencies are backed by the U.S. government, but not guaranteed by the government since the agencies are private entities.	●	●	●		●	●	●	●
Bons à Taux Annuel Normalisés (BTAN)	French coupon-bearing, fixed-rate treasury bills with two- and five-year maturities.	●	●	●			●		●
Bunds (German)	The German government's federal bond. The bund is issued to the public as a way for the German government to finance its spending. The bund is like the Treasury bonds in the U.S. They are government-backed instruments of the highest quality.	●	●	●			●		●
Buoni del Tesoro Poliennali (BTP)	Medium-long term Italian government bonds with maturities ranging from 3 to 30 years and with half-yearly coupon payments.	●	●	●			●		●
Commonwealth Bond (Australian)	Government debt securities issued by the Reserve Bank of Australia (RBA).	●	●	●			●		●
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.	●	●	●			●		
Federal Home Loan Mortgage Association (FHLMC a/k/a Freddie Mac)	Is a U.S. Government sponsored, privately-owned corporation authorized to make loans and loan guarantees. It is not backed or funded by the U.S. Government, nor do the securities it issues benefit from any government guarantee or protection.	●		●		●		●	

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Federal National Mortgage Association (FNMA a/k/a Fannie Mae)	Is a U.S. Government sponsored, privately-owned corporation authorized to make loans and loan guarantees. It is not backed or funded by the U.S. government, nor do the securities it issues benefit from any explicit government guarantee or protection.	●		●		●	●	●	●
Gilt-edged (UK)	Bonds or securities issued by the UK government to raise funds are called gilts, or gilt-edged, because they are considered to be a safe form of investment (the UK government has never failed to pay interest or repay capital).	●	●	●			●		●
Government National Mortgage Association (GNMA a/k/a Ginnie Mae)	Is a U.S. Government-owned corporation within the Department of Housing and Urban Development (HUD). Ginnie Mae provides guarantees on mortgage-backed securities (MBS) backed by federally insured or guaranteed loans, mainly loans issued by the Federal Housing Administration, Department of Veterans Affairs, Rural Housing Service, and Office of Public and Indian Housing . Ginnie Mae securities are the only MBS that are guaranteed by the United States government.	●		●		●	●	●	●
Italian Government Bonds	The Italian government finances its expenditures in excess of tax revenues through the issuance of debt securities.	●	●	●			●		●
Japanese Government Bonds (JGBs)	Government bonds are available with various maturity periods. Coupon-bearing bonds, which feature semiannual interest payment and principal payment at maturity, have maturities of 2,4,5,6,10,15(floating-rate),20,and 30 years. Also offered are 3-year and 5-year discount government bonds that feature principal payment at maturity with no interest.	●	●	●			●		●
Legacy Currency Bonds	A bond still traded in its original currency of issue prior to moving to the Euro, settling in Euros today.			●			●		●

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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).	●	●	●		●	●	●	●
Obligations assimilables du Trésor (OATS, French)	Debt issued by the French government. EX: BTFs - bills, BTANs - 1 to 6 year notes, TEC10 OATs - floating rate bonds indexed on constant 10year maturity OAT yields, OATi - French inflation-indexed bonds, OAT€i - Eurozone inflation-indexed bonds.	●	●	●			●		●
Spanish Government Bonds	A debt security issued and fully guaranteed by the Spanish government. Issued by Tesoro Público, the Spanish Public Treasury. EX: Letras del Tesoro - bills, Bonos del Estado - bonds 2-5 years, Obligaciones del Estado - bonds 5+ years.	●	●	●		●	●		●
Treasury Bond	A long-term interest bearing debt instrument issued and fully guaranteed by a government.	●	●	●		●	●	●	●
Treasury Inflation Protected Securities (TIPS)	Treasury Inflation-Protected Securities (or TIPS) are inflation-indexed bonds issued by the U.S. Treasury. These securities were first issued in 1997. The principal is adjusted to the Consumer Price Index, the commonly used measure of inflation. The coupon rate is constant, but generates a different amount of interest when multiplied by the inflation-adjusted principal, thus protecting the holder against inflation.	●	●	●		●	●	●	●
Treasury Note	Treasury notes (or T-Notes) mature in two to ten years. They have a coupon payment every six months, and are commonly issued with maturities dates of 2, 5 or 10 years, for denominations from \$1,000 to \$1,000,000.	●	●	●		●	●	●	●

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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.	●	●	●		●	●	●	●
Convertible Bond	A corporate bond, usually a junior debenture, that can be exchanged, at the option of the holder, for a specific number of shares of the company's preferred or common stock.	●	●	●		●	●	●	●
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. It is however, secured by all properties not otherwise pledged. In the case of bankruptcy debenture holders are considered general creditors. The advantage of debentures to the issuer is they leave specific assets unencumbered, and thereby leave them open for subsequent financing.	●	●	●			●		●
Variable Rate Corporate Bond	In business and finance, <i>floating interest rates, a floating rate</i> , variable rate or adjustable rate refers to any type of loan, bond, mortgage or credit that does not have a fixed rate of interest over the life of the loan. Such loans typically use an index or other base rate for establishing the interest rate for each relevant period.	●	●	●		●	●	●	●
Zero Coupon Corporate Bond	These bonds pay no periodic interest payments, or so-called "coupons". Zero coupon bonds are purchased at a discount from their value at maturity. The holder of a zero coupon bond is entitled to receive a single payment, of a specified sum of money at a specified time in the future.	●	●	●		●	●	●	●
International Bonds	Bonds that are issued in a country by a non-domestic entity. International bonds include Eurobonds, foreign bonds and global bonds.	●	●	●			●		●

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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. A Eurobond is normally a Bearer bonds, payable to the bearer. It is also free of withholding tax. The bank will pay the holder of the coupon the interest payment due. Usually, no official records are kept. The majority of Eurobonds are now owned in 'electronic' rather than physical form. The bonds are held and traded within one of the clearing systems (Euroclear and Clearstream being the most common). Coupons are paid electronically via the clearing systems to the holder of the Eurobond (or their nominee account).	●	●	●			●	●	●
Euro notes	The short-term version of the Eurobond, issued with floating rates and usually with maturities of less than six months.	●	●	●			●	●	●
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.	●	●	●		●	●	●	●
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.	●	●	●			●		●
Money Markets¹	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. In the money markets, participants borrow and lend for short periods of time, typically up to thirteen months. Money market trades in short term financial instrument commonly called "paper". This contrasts with the capital market for longer-term funding, which is supplied by bonds and equity.								

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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.	●	●	●		●	●	●	●
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.	●	●	●			●	●	●

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Floating Rate Certificates of Deposit	Large dollar certificate of deposit (CD) paying a rate tied to a money market rate. Commonly used in the Euromarkets to finance Interbank lending, floating rate CDs or floaters are usually denominated in units of \$250,000 with a coupon rate tied to the six-month London Interbank Offered Rate (LIBOR).	●	●	●			●		●
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. The difference between the initial sale price and subsequent repurchase price represents the interest earned by the lender.	●	P			●	P	●	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.	●				●		●	
RVP/DVP Repos	Receive vs. Payment and Delivery vs. Payment.	●				●		●	
Sell/Buy Back Repos	The spot sale and a forward repurchase of a security.	●				●		●	
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.	●				●		●	

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Separate Trading of Registered Interest and Principal of Securities (STRIPS)	T-Notes, T-Bonds and TIPS may be “stripped”, separating the interest and principal portions of the security; these may then be sold separately (in units of \$1000 face value) in the secondary market. The government does not directly issue STRIPS; they are formed by investment banks or brokerage firms, but the government does register STRIPS in its book-entry system.			●		●		●	
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.	●		●		●		●	
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 (CFDs) - Synthetic Equity Swaps	A contract for difference (or CFD) is a contract between two parties, typically described as “buyer” and “seller”, stipulating that the seller will pay to the buyer the difference between the current value of an asset and its value at contract time. When applied to equities, such a contract is an equity derivative that allows investors to speculate on share price movements, without the need for ownership of the underlying shares.	●	●				P		●

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Exchange Traded Options	<p>Exchange-traded options are also known as “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. There are two types of listed options: American style and European style. The main difference between the two is that American style options can be exercised at any time up to the expiration date, while European style options have a smaller window in which they must be exercised. Most options found on the national exchanges are American style options.</p> <p>Omgeo CTM is able to process: Index Options, Stock Options, FX Options, Interest Rate Options, Commodity Options (Agriculture, Energy, Metals), Bond Options, Options on Futures Contracts, and Other Options .</p>	●	●	●		●		●	●
Exchange Traded Futures	<p>Exchange-traded options 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. Futures contracts detail the quality and quantity of the underlying asset; they are standardized to facilitate trading on a futures exchange. Some futures contracts may call for physical delivery of the asset, while others are settled in cash.</p> <p>Omgeo CTM supports the following types of Futures: Index Futures, Stock Futures, FX Futures, Interest Rate Futures, Commodity Futures, Bond Futures, and Other Futures</p>	●	●						
* OTC Derivatives	<p>A type of financial derivative that has its transaction directly negotiated between two parties rather than through an exchange. Some financial derivatives, such as a swap, a forward rate agreement or an exotic option, are usually done over the counter.</p>	●							

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Interest Rate Swaps	An agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount. Interest rate swaps often exchange a fixed payment for a floating payment that is linked to an interest rate (most often the LIBOR).	●							
OTC Options	Exotic options traded on the over-the-counter market, where participants can choose the characteristics of the options traded. The flexibility of these options is attractive to many. With OTC options, both hedgers and speculators can benefit from avoiding the restrictions that normal standardized exchanges place on options.	●							
Swaptions	A swaption is an option granting its owner the right but not the obligation to enter into an underlying swap. Although options can be traded on a variety of swaps, the term “swaption” typically refers to options on interest rate swaps.	●							
Total Return Swap	A swap agreement in which one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of an underlying asset, which includes both the income it generates and any capital gains. In total return swaps, the underlying asset, referred to as the reference asset, is usually an equity index, loans, or bonds. This is owned by the party receiving the set rate payment. Total return swaps allow the party receiving the total return to gain exposure and benefit from a reference asset without actually having to own it.	●							

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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 Forwards	A foreign exchange contract which buys one currency and sells a different currency for future delivery (T+2+n).	●							
FX Options (exchange traded)	A right to buy or sell one currency against another currency at a specific price anytime before the specified expiry date; the FX Option premium is settled in any currency for immediate delivery (T+2).		●						
FX Spot	A foreign exchange contract which buys one currency and sells a different currency for immediate delivery (T+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.	●							
NDFs (non-deliverable forwards)	A foreign exchange forward 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). The NDF currency notional amount is never settled outright and must be exactly equal and opposite on the close-out trade on Fixing date.	●							

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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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