



Omgeo CrossCheck®

Eliminating the Cost and Risk of Manual Portfolio Reconciliation For Derivatives

- ALERT
- Benchmarks
- Central Trade Manager
- Connect
- CrossCheck
- MarketMatch
- OASYS Global
- Transaction Report

Centrally-hosted, exception management solution that automates the comparison of portfolios of derivatives between counterparties and against other sources, including the DTCC Trade Warehouse

Reconciliation of derivatives portfolios is an industry wide problem that has become a high priority for investment managers, broker/dealers and regulators due to increased costs and risks of un-reconciled positions. You now have the opportunity to reduce those risks and costs by automating your reconciliation and collaborating with your counterparties and other organizations within one of the most trusted and secure communities in the financial world, Omgeo.

Omgeo CrossCheck is a system based on the FpML standard, providing you with a highly sophisticated and market proven model, specifically built for derivatives. It is a centrally-hosted service that automates the comparison of portfolios of derivatives between investment managers, broker/dealers, and other parties. Comparison of economic details (trade date, notional, rate, etc), payment information, and valuation of positions and portfolios is based on custom-defined matching policies

CrossCheck helps you to minimize the risks and consequences of unaligned portfolios in advance of payments, collateral calls, credit events and other situations. Firms are now better able to scale their business as volumes expand while effectively managing risk in times of market stress, allowing for high levels of transparency and efficiency.

Omgeo's Proven Track Record

All trade life cycle events, be it equities, fixed income, or derivatives, follow the same pattern: clients seek faster processes, higher levels of automation, effective risk management, and improved productivity and capacity. Omgeo plans to leverage our

expertise in helping clients achieve the above and will continue to do so in the future as we progress into the derivatives space, just as we have done in equities and fixed income. With an established community of 6,000 clients in 45 countries working seamlessly together in a collaborative environment, Omgeo unifies operations across the investment industry and has a proven track record of building community and innovative solutions to facilitate the management and communication of data to counterparties in a secure environment.

2, 3 or 4-Way Reconciliation with the DTCC Trade Information Warehouse

When it comes to Credit Derivatives, Omgeo provides you with a level of transparency and efficiency not available anywhere else. Omgeo has entered into an agreement with the DTCC Trade Information Warehouse which enables Omgeo clients that are also customers of DTCC's Deriv/SERV to receive an automatic feed of relevant credit derivative trade data from the Warehouse to CrossCheck. With this feed in place, clients can compare their portfolio records against the Warehouse to ensure agreement with the "golden copy" of trade details for positions with all counterparties who use Deriv/SERV. CrossCheck is the only commercially available solution that supports a multilateral reconciliation model in which a client can simultaneously reconcile with counterparties, the Trade Information Warehouse and service providers such as custodians and prime brokers.

This level of transparency combined with access to Warehouse data and automation from CrossCheck, ensures all parties have the ability to understand their risk exposures more accurately and efficiently.

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Increase your capacity by allowing Omgeo to do the matching

When automation of the entire matching process is implemented, your focus shifts to only managing the exceptions which are presented in the service. As a result, you significantly drive operational costs down and capacity/productivity up.

Increased Risk Management

By utilizing CrossCheck, you can take advantage of the following to minimize costly market and operational risks due to un-reconciled portfolios:

- **Proactive Management of Breaks**
Centralized break/exception management tracking allows all parties the ability to proactively track the identification, assignment and resolution of exceptions for a particular position versus being reactive when problems arise
- **Control Over Data**
Provides a flexible and sophisticated comparison engine that allows you to customize policies to address data and risk issues for specific counterparties
- **Audit Trail Capabilities**
As global regulations become stricter, you have the ability to effectively and quickly produce records in the event of critical discrepancies or an audit

Efficiency in Automation

With your existing operations staff, you are able to dramatically increase capacity to conduct more frequent and accurate reconciliations on all portfolios.

- **Automated Position Data Collection**
CrossCheck collects data from counterparties, removing an effort that currently consumes a third or more of the overall effort for many investment managers
- **Eliminate Data Transformation Effort**
CrossCheck is responsible for establishing the data transformation, giving each user the ability to work with the central service to ensure the proper transformation configuration of their data
- **Multi-lateral Automated Communication**
Allows you to send counterparties break information linked to trade details from

both sides, eliminating the need for tedious and counterproductive exchanges of emails

- **Intuitive User Interface**
Operations teams and other users find the interface easy to master and navigate

Customer Service

With CrossCheck in place, you will have the ability to report reconciled positions to customers and other parties with the confidence that you are aligned with your counterparty's best interests and are aware of any existing discrepancies.

- **Central View into Entire Portfolio**
Utilize a central view into an entire portfolio instead of across disparate systems (separate systems for CDS, IRS, Equity, etc.) to reduce resolution time and effort
- **Standard Reporting**
Have the ability to pull 10 new summary or position level reports which gives you detailed data for specific purposes
- **Effective Dispute Resolution**
Have access to audit history to handle disputes and discrepancies in a timely manner with fewer burdens on internal resources

Key Technical Features

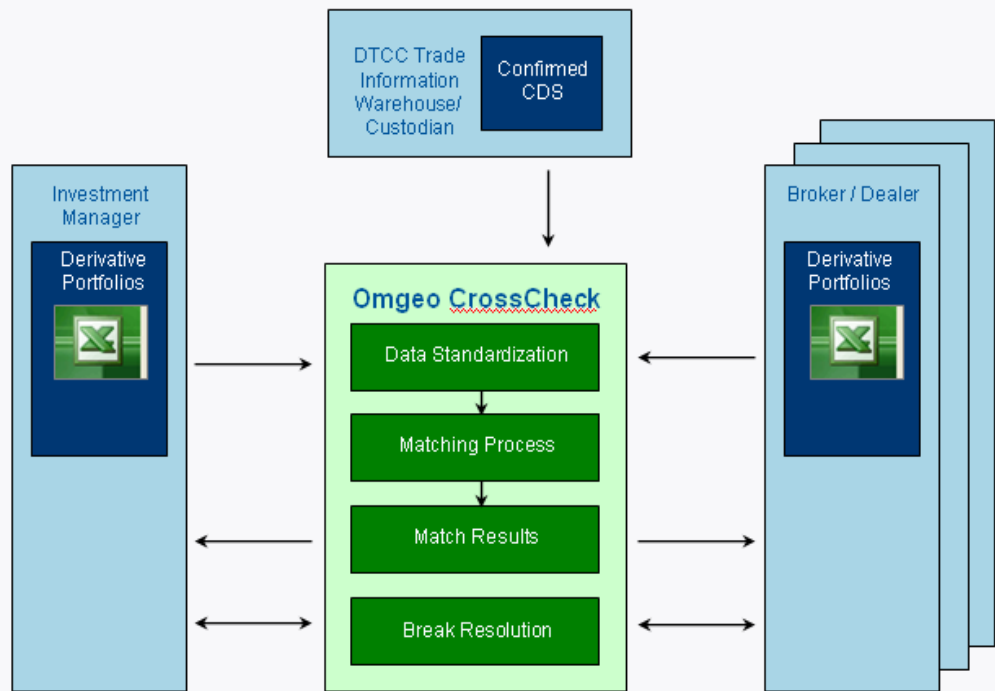
- **Advance Data Mapping Capabilities**
Ability to roll-up multiple legs of a position to coincide with counterparty's position
- **Multiple Options for Sending Data**
Send data via secure file transfer, or file import through the interface
- **Results Broken Down into Specific Status**
Quickly view results by Matched, Unmatched, Accepted, Alleged
- **Filter User Interface by Preference**
Results can be filtered by numerous criteria including: Source (broker/dealer, custodian, Trade Warehouse, etc.), Product Type, Currency, Counterparty, Dates

Derivatives Product Support

Credit Default Swaps and Options, Interest Rate Swaps and Swaptions, Interest Rate Caps and Floors, Equity Swaps and Options, Bond Swaps, OTC Bond Options, Inflation Swaps, CCY Swaps, FX Spot/Forwards, FX Swaps and Options, Energy Swaps and Options, Commodity Swaps, and Exotic/Hybrids.



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Intuitive web-based interface allows users to quickly master and navigate the service

Match Summary

Logged in as: Robert Jones

Navigation: << >> Positions MTMs Breaks Processing Reference Formats Policies Help

Summary Rollup Summary Net Positions All Positions My Positions Matched Partial Broken Unmatched Alleged Rolled Up Accepted

Selection ... [hide]

Inputs

Base Source: ABC Inves...ement In Other Source: -(Any)- Counterparty: -(Any)-
 Data Set: -(Any)- Branch: -(Any)- Fund: -(Any)-
 As-Of: 2008-06-26

Product Characteristics

Product: -(Any)- Currency: -(Any)- Asset Class: -(Any)-
 Underlying: -(Any)- Trade Date From: -(Any)- To Trade Date: -(Any)-

Other Filters

Show: Match Summary

Sorting/Grouping

Group By: Fund

Fund	Base Net	Match	Partial Match	Unmatched	Accepted	Alleged	Other Net	Action
ABCIM - Total Return Fund	65	36	29	0	0	2	67	▲
ABCIM - Police Fund of Philadelphia	22	12	8	0	2	2	25	▲
ABCIM - ACME Corporation Retirement Fund	20	14	6	0	0	0	20	▲
Totals	107	62	43	0	2	5	112	

Records 1 to 3

Automation of the matching process allows you to begin the day by looking at results of matching and quickly drill down to begin resolving breaks

Flexible and powerful selection filters allow you to sort and group data to find systematic problems



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About Omgeo

Omgeo creates certainty in post-trade operations through the automation and timely confirmation of the economic details of trades executed between investment managers and broker dealers. Every day Omgeo enables an efficient community of more than 6000 financial services clients in 45 countries to manage matching and exception handling of trade allocations, confirmations, and settlement instructions. Leading organizations rely on Omgeo to help manage an increasingly complex investment industry by providing operational stability and solutions that complement the focus on profitability in an era of escalating trade volumes. Across borders, asset classes, and trade lifecycles, Omgeo is the global standard for operational efficiency across the investment industry. Formed in 2001, Omgeo is jointly owned by the DTCC and Thomson Reuters.

For more information about Omgeo, please visit www.omgeo.com.



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