



# Omgeo CrossCheck<sup>®</sup>

## 10 New Standard Reports

- ALERT
- Benchmarks
- Central Trade Manager
- Connect
- CrossCheck
- OASYS
- OASYS Global
- OASYS-TradeMatch
- TradeHub
- TradeSuite

### Omgeo has listened to our CrossCheck community and delivered new standard reporting functionality

Over the past year Omgeo has engaged with our CrossCheck client community to enhance functionality in the product. Enhanced standard reporting capabilities have been one of the most important features that our clients have demanded. As such CrossCheck has added 10 new standard reports that can be quickly and easily accessed for specific As-Of dates and counterparties and then downloaded as XLS files for easy distribution and sharing.

#### Summary Level Reports

The Summary Level reports combine match results, breaks, and valuation statistics for comparative purposes. The four reports are listed below:

- OTC Positions (Summary) - Compares match results for OTC positions by Counterparty using a set of pre-defined tables with statistics for match results, breaks, and valuations
- Collateral Positions (Summary) - Compares match results for OTC positions by Counterparty using a set of pre-defined tables with statistics for match results, breaks, and valuations
- OTC Positions (Counterparty Details)- Provides individual reports of match results in a set of pre-defined tables with statistics for match results, breaks, and valuations for each Counterparty
- Collateral Positions (Counterparty Details)- Provides individual reports of match results in a set of pre-defined tables with statistics for match results, breaks, and valuations for each Counterparty

#### OTC Positions- Summary Report Example



OMGEO IM 1

OTC Reconciliation Managers Report  
Report Date/Time 2010-02-03 23:10:39

Match and Break Summary Grouped by Counterparty (OTC Positions)

Counterparty	As of Date	Most Recent Match Results					Most Recent Break Statistics				Break Age Distribution				
		Match %	Partial %	Linked % (Match + Partial)	Un-matched %	Match % Quartile	Total Breaks	Value Breaks	Trade Detail Breaks	Broken Match	0-2 days	3-7 days	8-30 days	31-90 days	90+ days
Omgeo BK1	2010-01-2	96.5%	3.3%	99.8%	0.2%	2	116	6	100	10	0	0	116	0	0
Omgeo BK2	2010-01-2	71.1%	24.4%	95.6%	4.4%	4	18	0	14	4	0	0	18	0	0
Omgeo BK3	2010-01-2	99.1%	0.0%	99.1%	0.9%	1	4	0	0	4	0	0	4	0	0
<b>Total</b>		<b>96.3%</b>	<b>3.4%</b>	<b>99.7%</b>	<b>0.3%</b>	<b>-</b>	<b>138</b>	<b>6</b>	<b>114</b>	<b>18</b>	<b>0</b>	<b>0</b>	<b>138</b>	<b>0</b>	<b>0</b>

Valuation Summary Grouped by Counterparty (OTC Positions by Reporting CCY)

Counterparty	Latest as of Date	Report CCY	Base Net	Base Total (Mio)	Other Total (Mio)	Diff (Mio)	Diff (% of base)	Quartile	Value Breaks	> 10,000	> 10 BP
Omgeo BK1	2010-01-2	USD	2909	111.600	106.199	5.401	4.84%	4	6	377	1157
Omgeo BK2	2010-01-2	USD	45	3.605	3.605	0.000	0.00%	3	0	0	0
Omgeo BK3	2010-01-2	USD	213	(0.002)	(0.002)	0.000	0.00%	3	0	0	0
<b>Subtotal</b>		<b>USD</b>	<b>3167</b>	<b>115.204</b>	<b>109.803</b>	<b>5.401</b>	<b>4.69%</b>	<b>-</b>	<b>6</b>	<b>377</b>	<b>1157</b>
<b>Total</b>			<b>3167</b>						<b>6</b>	<b>377</b>	<b>1157</b>





The Position Level reports provide detailed lists of positions with relevant information, sorted by level of importance. The six reports are listed below:

- OTC Broken Match - Lists Unmatched and Alleged details for the selected As-Of date for up to 10,000 Unmatched and Alleged positions, sorted by largest notional
- Collateral Broken Match - Lists Unmatched and Alleged details for the selected As-Of date for up to 10,000 Unmatched and Alleged positions, sorted by largest notional
- OTC Valuation - Lists valuation details for the selected As-Of date for up to 20,000 positions, sorted by largest NPV difference
- Collateral Valuation - Lists valuation details for the selected As-Of date for up to 10,000 positions, sorted by largest NPV difference
- OTC Breaks - Lists up to 10,000 positions that have Breaks for the selected As-Of date in one or more of the fields in a pre-defined set of priority fields, sorted by largest notional; priority list of fields includes notional, maturity, product and others
- Collateral Breaks - Lists up to 10,000 positions that have Breaks for the selected As-Of date in one or more of the fields in a pre-defined set of priority fields, sorted by largest notional; priority list of fields includes notional, maturity, product and others

### OTC Breaks Report Example

<b>Omgeo CrossCheck®</b> <b>OMGEO IM 1</b> <hr/> <b>CrossCheck OTC Reconciliation Position Level Report</b> <b>Report Date/Time (GMT) 2010-02-10 15:00:39</b> <b>OTC Breaks by Position (all Counterparties) - Sorted by Priority Breaks</b> <b>Total Count 87</b>							
As of Date	Reconciling Party	Fund Short Name	Base Position ID	Base Original ID	Breaking Field	Base Value for this field	Other Value for this field
2010-01-22	Omgeo BK1	K12a	FX12935	16565374	Maturity	2010-05-07	2010-05-20
2010-01-22	Omgeo BK1	K19a	FX7446	16565181	Maturity	2010-05-20	2010-05-07
2010-01-22	Omgeo BK1	K33a	FX9964	16565161	Maturity	2010-05-07	2010-05-20
2010-01-22	Omgeo BK1	K11a	FX4876	16565301	Maturity	2010-05-14	2010-05-07
2010-01-22	Omgeo BK1	K11a	150004	16559296	Strike/Fixed Rate	0.65	0.56
2010-01-22	Omgeo BK1	K19a	FX7438	16565306	Maturity	2010-05-20	2010-05-07
2010-01-22	Omgeo BK1	K33a	FX9592	16565112	Maturity	2010-05-07	2010-05-14
2010-01-22	Omgeo BK1	K4a	FX4096	16565369	Maturity	2010-05-14	2010-05-20
2010-01-22	Omgeo BK1	K11a	150005	16562100	Strike/Fixed Rate	0.65	0.56
2010-01-22	Omgeo BK1	K33a	12664	16562662	Currency	CAD	CAN
2010-01-22	Omgeo BK1	K12a	12237	16562026	Currency	DKK	DKR
2010-01-22	Omgeo BK1	K19a	FX7448	16565321	Maturity	2010-05-20	2010-05-14
2010-01-22	Omgeo BK1	K12a	12696	16561696	Currency	CAD	CAN
2010-01-22	Omgeo BK1	K19a	3406	16563266	Maturity	2015-06-20	2015-06-25
2010-01-22	Omgeo BK1	K11a	12608	16562620	Currency	CAD	CAN
2010-01-22	Omgeo BK1	K21a	12629	16563539	Currency	CAD	CAN
2010-01-22	Omgeo BK1	K33a	FX10429	16565151	Maturity	2010-05-07	2010-05-20
2010-01-22	Omgeo BK1	K21a	12056	16564815	Notional	4200000	2400000
2010-01-22	Omgeo BK1	K11a	FX5620	16564887	Maturity	2010-05-14	2010-05-07

