Citi® Agency and Trust and Virtus Partners – Structured Transaction and Collateralized Loan Obligation (CLO) Services

Offering seamless structured and CLO services

Citi Agency and Trust ("Citi") and Virtus Partners offer asset managers and market participants a compelling combination of advanced software, leading-edge analytics and premier collateral services – delivered through a seamless, real-time global operating platform. We have shaped our offering to exceed the expectations of collateral managers and investors.

Comprehensive Service Offering

Citi and Virtus together can support your CLO and Risk Retention strategy, including cash, separately managed accounts or TRS transactions.

Virtus provides collateral administration and portfolio analysis, including:

- Hypothetical trade scenario testing
- Tracking and modeling of underlying collateral
- Monthly compliance reporting with interim results
- CLO Accounting
- Liaison and verification services with accountants
- Loan settlements services
- Preclosing warehousing services
- GIPS Compliant Performance Returns (Attribution and Benchmarks Comparisons)
- Access to real-time reporting and portfolio analytics via Nexus portal with mobile capabilities

Citi can act as:

- Trustee
- Registrar
- Paying agent
- Custodian (including automated document and data delivery)
- Collateral agent

Key Benefits

- In addition to Citi's Investor Reporting for Structured Finance website where you will find your monthly Trustee Reports, you will have access to Virtus' Nexus portal. Nexus provides an interactive dashboard view of your portfolio data which can be customized to your preference. The dashboard allows users to analyze, graph and view trends across a variety of data with point-in-time or time series reporting. Users can also view compliance results across multiple portfolios in a single screen.

Key Benefits

- Automated cash reconciliations in 30-minute intervals and daily indicative data reconciliations ensure that your transaction information is current, accurate and available at all times. We are typically able to produce hypothetical testing results in one hour or less.
- A virtually paperless environment with minimal data entry reduces errors and allows for seamless integration with a client's operating platform. We deliver secure faxes to the appropriate administrator and retain backup copies of all documentation on dedicated servers. Our robust operating platform ensures fast and accurate processing which means your portfolios are always up-to-date, which is especially valuable to managers who actively manage their CLO portfolios.

About Agency and Trust

Agency and Trust is a leading provider of corporate trust services. We offer a full range of agency, fiduciary, tender and exchange, loans agency and custody, and depositary and escrow services in both established and emerging markets.

Agency and Trust also offers comprehensive Onshore and Offshore Collateral Agent and Accounts Bank services if needed to service a project or loan facility. Clients are able to draw on Citi's local and global market expertise and infrastructure, our culture of innovative thinking and century-long track record in the business.

Additional information may be found at agencyandtrust.citigroup.com

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Virtus Partners

Virtus Partners, LLC provides administrative services and analytical assessments for fixed income structured transactions and investments as well as primary and secondary loan trading settlement through its acquisition of Trade Settlement Inc.

Formed in May 2005, Virtus offers four broad services:

- Collateral Administration, which is the tracking and modeling of underlying collateral, hypothetical trade scenario testing, monthly compliance report generation, note valuation and note holder payment date reporting
- Middle Office Services, which provides comprehensive and highly customized outsourcing solution for asset managers
- Analytics: Performance, P&L Reporting, Attribution, Risk Reporting, and Corporate Compliance
- Fund Administration: Full Portfolio and Fund Accounting, plus Administration on various fund structures, including broad instrument coverage, partnership accounting, allocations and full financial statements.

Additional information may be found at www.virtusllc.com

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