REPO TRADER

FINANCING TOOL FOR COLLATERAL MANAGEMENT AND PRINCIPAL TRADING

REPO Trader, extending the trading capabilities of Beyondbond's i-Platform, allows financing desks to enter repo trades, fund inventory positions and manage the firm's overall collateral.

Features include:

- A Scratch Book, which summarizes traders' existing and pending positions.
- A Match Book, which displays position report, P&L update, and 90-day risk calculation.
- A Trade Ticket, which presents detailed trade information and allows traders to enter, cancel, and/or correct trades.
- A set of customized reports.

FEATURES

REPO Trader business modules are contained in an easy to arrange desktop. Each module can be customized for its size, position, look, and feel, and these preferences are saved for each user.

Scratch Book

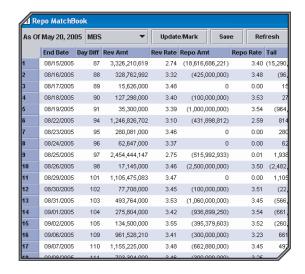
- Separate Strategy Book Concept
 - GOV: government debts
 - AGCY: government agency debts
 - MBS: mortgage backed securities
 - SPCL: special - WL: whole loans
- Modularized Components
 - Summary table for start, total, and pending trades
 - Scratch sheet with master trade list for pending, completed, and canceled trades
 - Separate collateral breakdown sheet for each trade

Pending / Trades / Forwards

Match Book

- Separate Sub-Strategy Book Concept
 - GC: general collateral government debt grouped by
 - GcO: off-the-run government debt grouped by issue
 - Agy: government agency debt grouped by maturity
 - AgyB: agency benchmark debt grouped by issue
 - MBS: mortgage backed securities grouped by
 - SP: special government debt grouped by issue
 - WL: whole loans grouped by maturity
 - Frwd: forward trade list for each master trade







Trade Ticket

- Full Functional Trade Actions
 - New trade
 - Modify trade
 - Re-rateRe-priceRe-activateSubstitute
 - ·Close out · Modify interest
 - Cancel trade
 - Satisfy
 - Forward satisfy Early satisfy
- Modularized Components
 - Detailed master trade information
 - Collateral breakdown for each trade

Customized Risk Reports

- Forward Trades by Trader
- Forward Trades by Start Date
- Start of Day Forwards
- Match Book Position Reports
- Reconciliation Reports

Reports can be customized and created on the fly. The Data Import function enables users to import large amount of data, thus helping to save time and improve overall efficiency.

All reports can be saved and printed. In addition, the data can be exported to Microsoft Excel for further analysis.

Via its highly convenient features, REPO Trader provides:

- Live and Dynamic Information
- Enhanced Trade Execution
- Real-time Position Management
- Flexible Reporting, including P&L
- Advanced Collateral Management
- Extensive Market Coverage
- Superior Workflow Capabilities
- Advanced User Interface Design

By leveraging industry standard protocols, REPO Trader can be seamlessly integrated with other systems, therefore enhancing cost savings and operational efficiencies.

