

Repo Trading Platform

Advanced Trading for Repos



Feature Components

Scratch Book

- Summarized position table
- Scratch pad with trade blotter viewing capability

Match Book

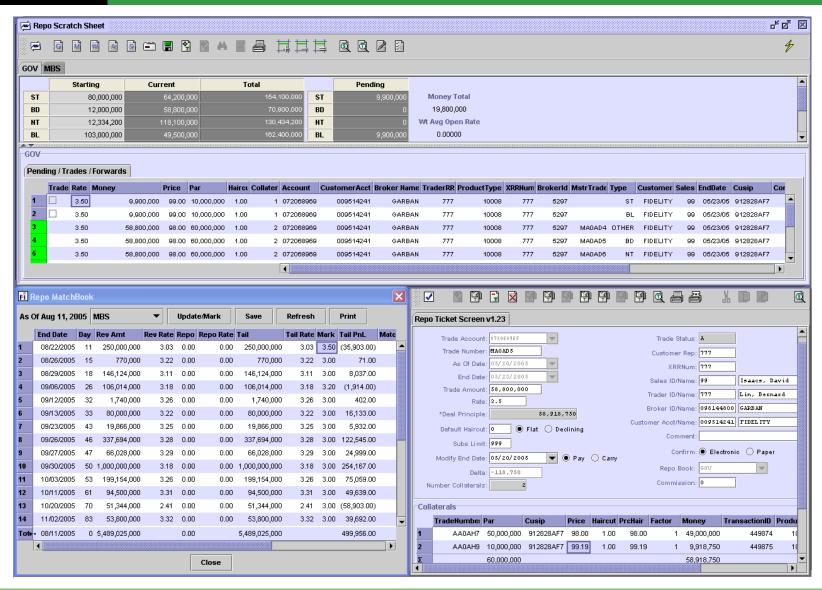
- Position report and P&L update
- 90-day risk calculation

Trade Ticket

- Detailed trade information
- Enter new, cancel, and/or correct trades
- Customized Risk Reports



Repo Trading Platform



Snapshot of the Scratch Book, Match Book and Trade Ticket



Scratch Book

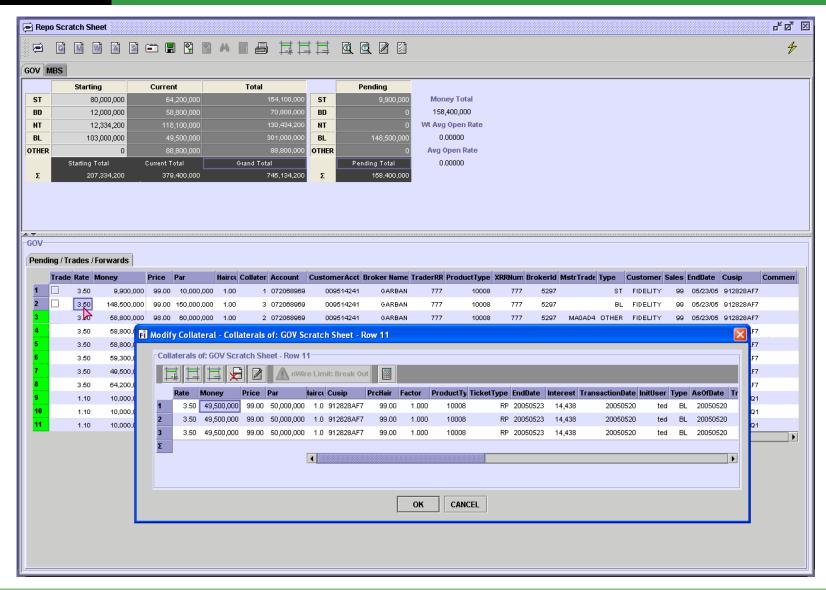
- Separate Strategy Book Concept
 - GOV: government debts
 - AGCY: government agency debts
 - MBS: mortgage-backed securities
 - SPCL: special
 - WL: whole loans

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



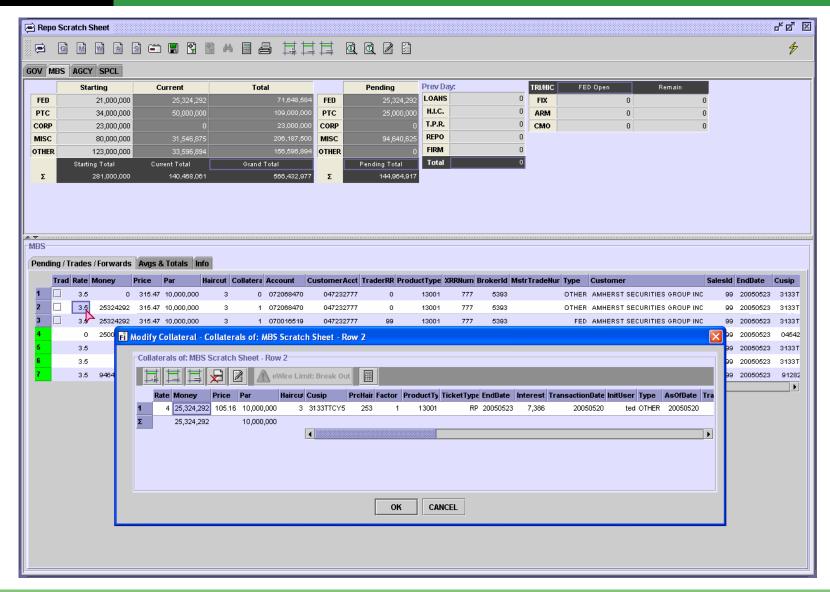
Scratch Book - GV Book



GV Strategy Book Snapshot for Summary sheet on top, Scratch sheet, Collateral Breakdown sheet



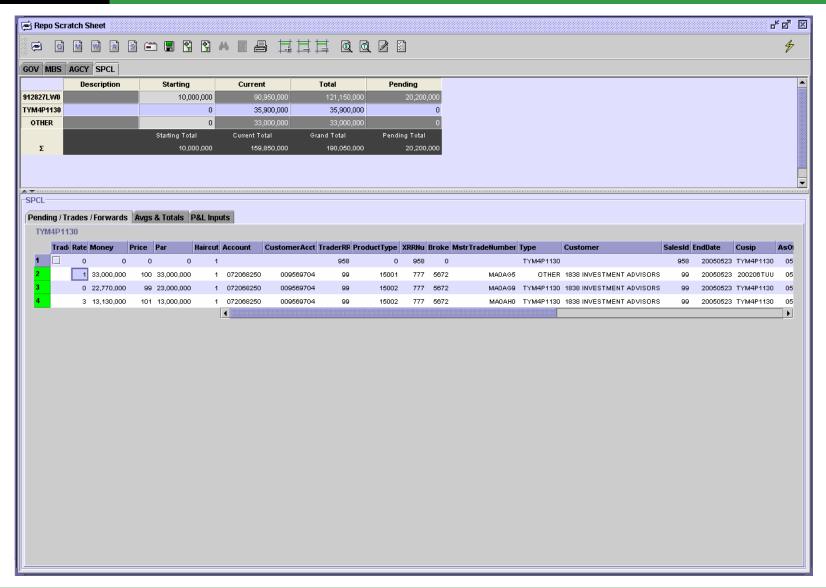
Scratch Book - MBS Book



MBS Strategy Book Snapshot for Summary sheet on top, Scratch sheet, Collateral Breakdown sheet



Scratch Book - SP Book



SP Strategy Book Snapshot for Summary sheet on top, followed by Scratch sheet

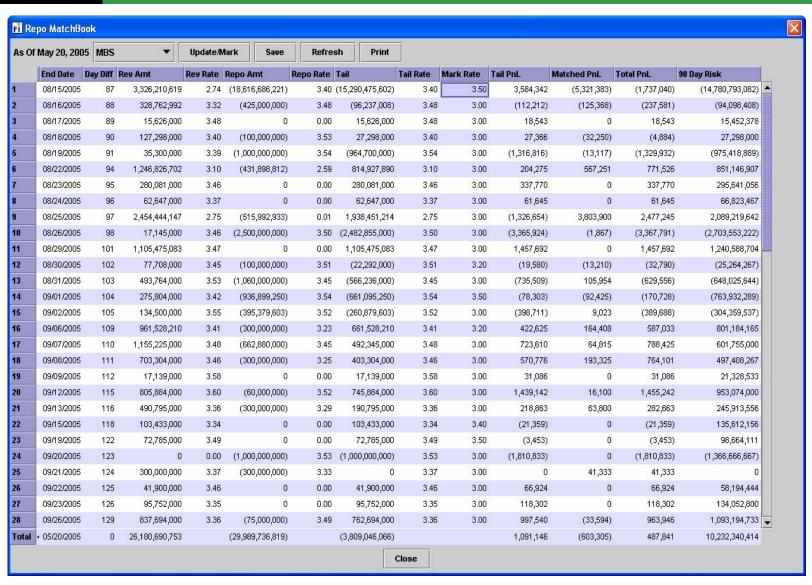


Match Book

- Separate Sub-Strategy Book Concept
 - GC: general collateral government debt grouped by maturity
 - 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 maturity
 - SP: special government debt grouped by issue
 - WL: whole loans grouped by maturity
 - Frwd: forward trade list for each master trade



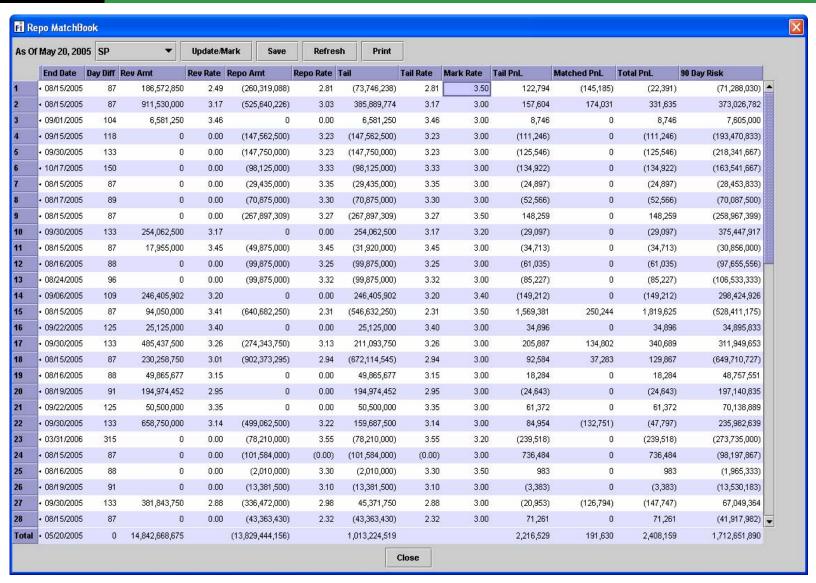
Match Book - MBS Book



MBS Sub-strategy Book Snapshot



Match Book - SP Book



SP Sub-strategy Book Snapshot

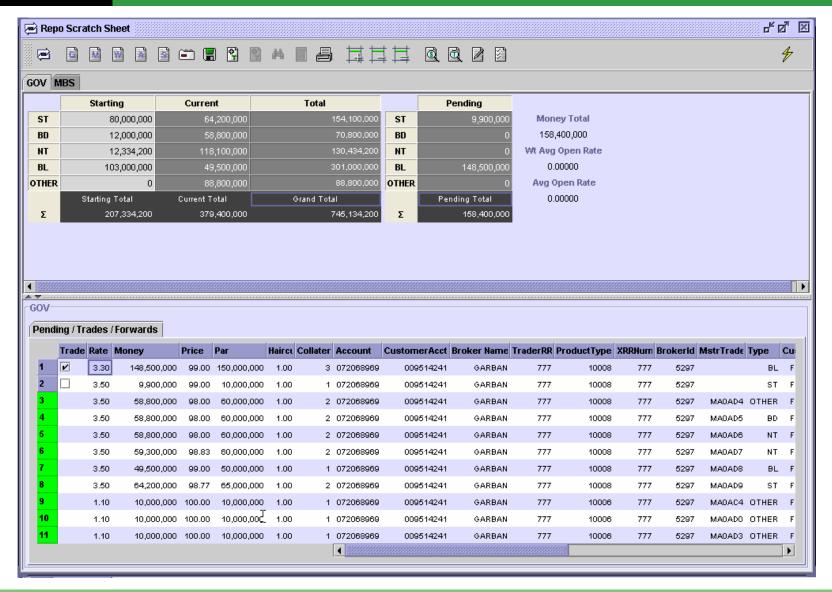


Trade Entry

- Full Functional Trade Actions
 - New trade
 - Modify trade
 - Re-rate
 - Re-price
 - Re-activate
 - Substitute
 - Close out
 - Modify interest
 - Cancel trade
 - Satisfy
 - Forward satisfy
 - Early satisfy
- Modularized Components
 - Detailed master trade information
 - Collateral breakdown for each trade



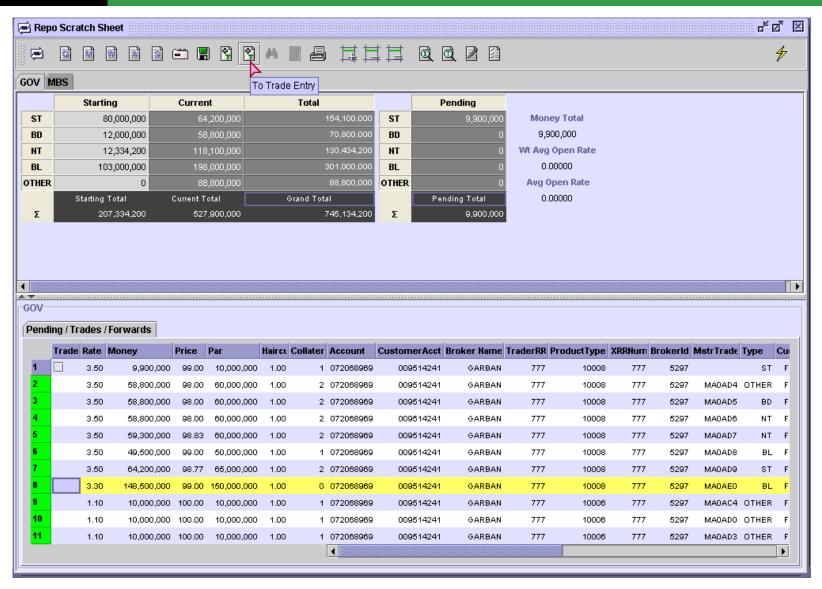
GV Scratch Book - Enter a New Trade



GV Strategy Book Snapshot for after trade modification, Summary sheet on top, Scratch sheet, Collateral Breakdown sheet



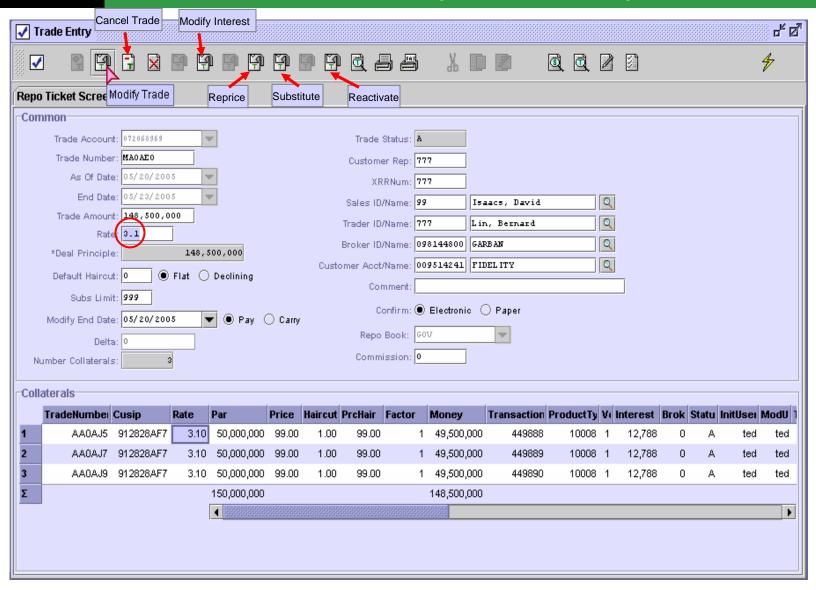
GV Scratch Book - New Trade Added



GV Strategy Book Snapshot for after trade modification, Summary sheet on top, Scratch sheet, Collateral Breakdown sheet



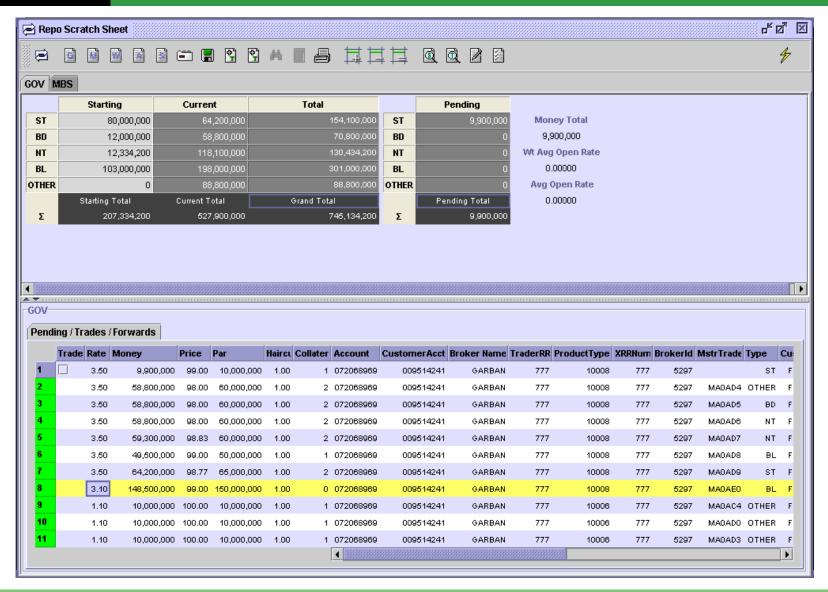
Trade Entry - Modify Trade



Trade Entry Snapshot from GV book for modify, Detailed sheet on the top, Multi-collateral trade list on the bottom



GV Scratch Book - After Trade Modification



GV Strategy Book Snapshot for after trade modification, Summary sheet on top, Scratch sheet, Collateral Breakdown sheet



Customized Risk Reports

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



Why Repo Trader

- Live and Dynamic Information
- Enhanced Trade Execution
- Real-time Position Management
- Advanced Risk and Collateral Management
- Flexible Reporting, including P&L
- Customizable Analysis
- Extensive Market Coverage



Why Repo Trader (cont.)

- Superior Workflow Capabilities
- Convenient User Interface Design
- Flexible Features

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



Who We Are

- New York-based, securitization consultant and fixed income solutions and technology provider
- Former investment bankers with extensive structured finance experience
- Specialists in business integration, fixed income real-time trading, and structured finance transaction



For Additional Information or Live Demo on Repo Trader

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