

# Repo Trading Platform

Advanced Trading for Repos

- 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 Scratch Sheet**

GOV MBS

	Starting	Current	Total		Pending	
ST	80,000,000	64,200,000	164,100,000	ST	9,900,000	Money Total
BD	12,000,000	58,800,000	70,800,000	BD	0	19,800,000
NT	12,334,200	118,100,000	130,434,200	NT	0	Wt Avg Open Rate
BL	103,000,000	49,500,000	162,400,000	BL	9,900,000	0.00000

GOV

Pending / Trades / Forwards

	Trade	Rate	Money	Price	Par	Haircut	Collater	Account	CustomerAcct	Broker Name	TraderRR	ProductType	XRRNum	BrokerId	MstrTrade	Type	Customer	Sales	EndDate	Cusip	Cor
1	<input type="checkbox"/>	3.50	9,900,000	99.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297		ST	FIDELITY	99	05/23/05	912828AF7	
2	<input type="checkbox"/>	3.50	9,900,000	99.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297		BL	FIDELITY	99	05/23/05	912828AF7	
3	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD4	OTHER	FIDELITY	99	05/23/05	912828AF7	
4	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD5	BD	FIDELITY	99	05/23/05	912828AF7	
5	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD6	NT	FIDELITY	99	05/23/05	912828AF7	

**Repo MatchBook**

As Of Aug 11, 2005 MBS

	End Date	Day	Rev Amt	Rev Rate	Repo	Repo Rate	Tail	Tail Rate	Mark	Tail PnL	Matc
1	08/22/2005	11	250,000,000	3.03	0.00	0.00	250,000,000	3.03	3.50	(35,903.00)	
2	08/26/2005	15	770,000	3.22	0.00	0.00	770,000	3.22	3.00	71.00	
3	08/29/2005	18	146,124,000	3.11	0.00	0.00	146,124,000	3.11	3.00	8,037.00	
4	09/06/2005	26	106,014,000	3.18	0.00	0.00	106,014,000	3.18	3.20	(1,914.00)	
5	09/12/2005	32	1,740,000	3.26	0.00	0.00	1,740,000	3.26	3.00	402.00	
6	09/13/2005	33	80,000,000	3.22	0.00	0.00	80,000,000	3.22	3.00	16,133.00	
7	09/23/2005	43	19,866,000	3.25	0.00	0.00	19,866,000	3.25	3.00	5,932.00	
8	09/26/2005	46	337,694,000	3.28	0.00	0.00	337,694,000	3.28	3.00	122,545.00	
9	09/27/2005	47	66,028,000	3.29	0.00	0.00	66,028,000	3.29	3.00	24,999.00	
10	09/30/2005	50	1,000,000,000	3.18	0.00	0.00	1,000,000,000	3.18	3.00	254,167.00	
11	10/03/2005	53	199,154,000	3.26	0.00	0.00	199,154,000	3.26	3.00	75,059.00	
12	10/11/2005	61	94,500,000	3.31	0.00	0.00	94,500,000	3.31	3.00	49,639.00	
13	10/20/2005	70	51,344,000	2.41	0.00	0.00	51,344,000	2.41	3.00	(58,903.00)	
14	11/02/2005	83	53,800,000	3.32	0.00	0.00	53,800,000	3.32	3.00	39,692.00	
Tot	08/11/2005	0	5,489,025,000		0.00	0.00	5,489,025,000			499,956.00	

**Repo Ticket Screen v1.23**

Trade Account: 072068969 Trade Status: A

Trade Number: MA0AD5 Customer Rep: 777

As Of Date: 05/20/2005 XRRNum: 777

End Date: 05/23/2005 Sales ID/Name: 99 Isaacs, David

Trade Amount: 58,800,000 Trader ID/Name: 777 Lin, Bernard

Rate: 3.5 Broker ID/Name: 098144800 GARBAN

\*Deal Principle: 58,918,750 Customer Acct/Name: 009514241 FIDELITY

Default Haircut: 0  Flat  Declining Comment:

Subs Limit: 999 Confirm:  Electronic  Paper

Modify End Date: 05/20/2005  Pay  Carry Repo Book: GOV

Delta: -118,750 Commission: 0

Number Collaterals: 2

Collaterals

	TradeNumber	Par	Cusip	Price	Haircut	PrcHair	Factor	Money	TransactionID	Produ
1	AA0AH7	50,000,000	912828AF7	98.00	1.00	98.00	1	49,000,000	449874	10
2	AA0AH9	10,000,000	912828AF7	99.19	1.00	99.19	1	9,918,750	449875	10
Tot		60,000,000						58,918,750		

Snapshot of the Scratch Book, Match Book and Trade Ticket

- 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

Repo Scratch Sheet

	Starting	Current	Total		Pending	
ST	80,000,000	64,200,000	154,100,000	ST	9,900,000	Money Total
BD	12,000,000	58,800,000	70,800,000	BD	0	158,400,000
NT	12,334,200	118,100,000	130,434,200	NT	0	Wt Avg Open Rate
BL	103,000,000	49,500,000	301,000,000	BL	148,500,000	0.00000
OTHER	0	88,800,000	88,800,000	OTHER	0	Avg Open Rate
						0.00000
	Starting Total	Current Total	Grand Total		Pending Total	
Σ	207,334,200	379,400,000	746,134,200	Σ	158,400,000	

  

GOV

Pending / Trades / Forwards

	Trade	Rate	Money	Price	Par	Hairc	Collater	Account	CustomerAcct	Broker Name	TraderRR	ProductType	XRRNum	BrokerId	MstrTrade	Type	Customer	Sales	EndDate	Cusip	Commen
1	<input type="checkbox"/>	3.50	9,900,000	99.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297	ST	FIDELITY	99	05/23/05	912828AF7		
2	<input type="checkbox"/>	3.50	148,500,000	99.00	150,000,000	1.00	3	072068969	009514241	GARBAN	777	10008	777	5297	BL	FIDELITY	99	05/23/05	912828AF7		
3	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD4	OTHER	FIDELITY	99	05/23/05	912828AF7	
4		3.50	58,800,000																		
5		3.50	58,800,000																		
6		3.50	59,300,000																		
7		3.50	49,500,000																		
8		3.50	64,200,000																		
9		1.10	10,000,000																		
10		1.10	10,000,000																		
11		1.10	10,000,000																		

  

Modify Collateral - Collaterals of: GOV Scratch Sheet - Row 11

Collaterals of: GOV Scratch Sheet - Row 11

	Rate	Money	Price	Par	Hairc	Cusip	PrHair	Factor	ProductTy	TicketType	EndDate	Interest	TransactionDate	InitUser	Type	AsOfDate	Tr
1	3.50	49,500,000	99.00	50,000,000	1.0	912828AF7	99.00	1.000	10008	RP	20050523	14,438	20050520	ted	BL	20050520	
2	3.50	49,500,000	99.00	50,000,000	1.0	912828AF7	99.00	1.000	10008	RP	20050523	14,438	20050520	ted	BL	20050520	
3	3.50	49,500,000	99.00	50,000,000	1.0	912828AF7	99.00	1.000	10008	RP	20050523	14,438	20050520	ted	BL	20050520	
Σ																	

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

**Repo Scratch Sheet**

GOV MBS AGCY SPCL

	Starting	Current	Total		Pending	Prev Days	TRM/C	FED Open	Remain
FED	21,000,000	25,324,292	71,848,684	FED	25,324,292	LOANS	0	0	0
PTC	34,000,000	50,000,000	109,000,000	PTC	25,000,000	H.I.C.	0	0	0
CORP	23,000,000	0	23,000,000	CORP	0	T.P.R.	0	0	0
MISC	80,000,000	31,546,875	206,187,500	MISC	94,640,625	REPO	0	0	0
OTHER	123,000,000	33,596,894	156,596,894	OTHER	0	FIRM	0	0	0
	Starting Total	Current Total	Grand Total		Pending Total	Total	0		
Σ	281,000,000	140,468,061	566,432,977	Σ	144,964,917				

  

**MBS**

Pending / Trades / Forwards Avgs & Totals Info

Trad	Rate	Money	Price	Par	Haircut	Collater	Account	CustomerAcct	TraderRR	ProductType	XRRNum	BrokerId	MstrTradeHur	Type	Customer	SalesId	EndDate	Cusip	
1	3.5	0	315.47	10,000,000	3	0	072068470	047232777	0	13001	777	5393		OTHER	AMHERST SECURITIES GROUP INC	99	20050523	3133T	
2	3.5	25324292	315.47	10,000,000	3	1	072068470	047232777	0	13001	777	5393		OTHER	AMHERST SECURITIES GROUP INC	99	20050523	3133T	
3	3.5	25324292	315.47	10,000,000	3	1	070016519	047232777	99	13001	777	5393		FED	AMHERST SECURITIES GROUP INC	99	20050523	3133T	
4	0	2500															99	20050523	04542
5	3.5																99	20050523	3133T
6	3.5																99	20050523	3133T
7	3.5	9464															99	20050523	91282

  

**Modify Collateral - Collaterals of: MBS Scratch Sheet - Row 2**

Collaterals of: MBS Scratch Sheet - Row 2

Rate	Money	Price	Par	Haircut	Cusip	PrcHair	Factor	ProductTy	TicketType	EndDate	Interest	TransactionDate	InitUser	Type	AsOfDate	Tra
1	4	25,324,292	105.16	10,000,000	3	3133TTCY5	253	1	13001	RP	20050523	7,386	20050520	ted	OTHER	20050520
Σ		25,324,292		10,000,000												

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

Repo Scratch Sheet

GOV MBS AGCY SPCL

	Description	Starting	Current	Total	Pending
912827LW0		10,000,000	90,950,000	121,150,000	20,200,000
TYM4P1130		0	35,900,000	35,900,000	0
OTHER		0	33,000,000	33,000,000	0
Σ		Starting Total 10,000,000	Current Total 159,850,000	Grand Total 190,050,000	Pending Total 20,200,000

SPCL

Pending / Trades / Forwards Avgs & Totals P&L Inputs

TYM4P1130

	Trade	Rate	Money	Price	Par	Haircut	Account	CustomerAcct	TraderRR	ProductType	XRRRn	Broke	MstrTradeNumber	Type	Customer	SalesId	EndDate	Cusip	AsOf
1	<input type="checkbox"/>	0	0	0	0	1			958	0	958	0		TYM4P1130		958	20050523	TYM4P1130	05
2	<input checked="" type="checkbox"/>	1	33,000,000	100	33,000,000	1	072068250	009569704	99	15001	777	5672	MADA65	OTHER	1838 INVESTMENT ADVISORS	99	20050523	200206TUU	05
3	<input checked="" type="checkbox"/>	0	22,770,000	99	23,000,000	1	072068250	009569704	99	15002	777	5672	MADA69	TYM4P1130	1838 INVESTMENT ADVISORS	99	20050523	TYM4P1130	05
4	<input checked="" type="checkbox"/>	3	13,130,000	101	13,000,000	1	072068250	009569704	99	15002	777	5672	MA0A0H	TYM4P1130	1838 INVESTMENT ADVISORS	99	20050523	TYM4P1130	05

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

- 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

Repo MatchBook													
As Of May 20, 2005 MBS													
<input type="button" value="Update/Mark"/> <input type="button" value="Save"/> <input type="button" value="Refresh"/> <input type="button" value="Print"/>													
	End Date	Day Diff	Rev Amt	Rev Rate	Repo Amt	Repo Rate	Tail	Tail Rate	Mark Rate	Tail PnL	Matched PnL	Total PnL	90 Day Risk
1	08/15/2005	87	3,326,210,619	2.74	(18,616,686,221)	3.40	(15,290,475,602)	3.40	3.50	3,584,342	(5,321,383)	(1,737,040)	(14,780,793,082)
2	08/16/2005	88	328,762,992	3.32	(425,000,000)	3.48	(96,237,008)	3.48	3.00	(112,212)	(125,368)	(237,581)	(94,098,408)
3	08/17/2005	89	15,626,000	3.48	0	0.00	15,626,000	3.48	3.00	18,543	0	18,543	15,452,378
4	08/18/2005	90	127,298,000	3.40	(100,000,000)	3.53	27,298,000	3.40	3.00	27,366	(32,250)	(4,884)	27,298,000
5	08/19/2005	91	35,300,000	3.39	(1,000,000,000)	3.54	(964,700,000)	3.54	3.00	(1,316,816)	(13,117)	(1,329,932)	(975,418,889)
6	08/22/2005	94	1,246,826,702	3.10	(431,898,812)	2.59	814,927,890	3.10	3.00	204,275	567,251	771,526	851,146,907
7	08/23/2005	95	280,081,000	3.46	0	0.00	280,081,000	3.46	3.00	337,770	0	337,770	295,641,056
8	08/24/2005	96	62,647,000	3.37	0	0.00	62,647,000	3.37	3.00	61,645	0	61,645	66,823,467
9	08/25/2005	97	2,454,444,147	2.75	(515,992,933)	0.01	1,938,451,214	2.75	3.00	(1,326,654)	3,803,900	2,477,245	2,089,219,642
10	08/26/2005	98	17,145,000	3.46	(2,500,000,000)	3.50	(2,482,855,000)	3.50	3.00	(3,365,924)	(1,867)	(3,367,791)	(2,703,553,222)
11	08/29/2005	101	1,105,475,083	3.47	0	0.00	1,105,475,083	3.47	3.00	1,457,692	0	1,457,692	1,240,588,704
12	08/30/2005	102	77,708,000	3.45	(100,000,000)	3.51	(22,292,000)	3.51	3.20	(19,580)	(13,210)	(32,790)	(25,264,267)
13	08/31/2005	103	493,764,000	3.53	(1,060,000,000)	3.45	(566,236,000)	3.45	3.00	(735,509)	105,954	(629,556)	(648,025,644)
14	09/01/2005	104	275,804,000	3.42	(936,899,250)	3.54	(661,095,250)	3.54	3.50	(78,303)	(92,425)	(170,728)	(763,932,289)
15	09/02/2005	105	134,500,000	3.55	(395,379,603)	3.52	(260,879,603)	3.52	3.00	(398,711)	9,023	(389,688)	(304,359,537)
16	09/06/2005	109	961,528,210	3.41	(300,000,000)	3.23	661,528,210	3.41	3.20	422,625	164,408	587,033	801,184,165
17	09/07/2005	110	1,155,225,000	3.48	(662,880,000)	3.45	492,345,000	3.48	3.00	723,610	64,815	788,425	601,755,000
18	09/08/2005	111	703,304,000	3.46	(300,000,000)	3.25	403,304,000	3.46	3.00	570,776	193,325	764,101	497,408,267
19	09/09/2005	112	17,139,000	3.58	0	0.00	17,139,000	3.58	3.00	31,086	0	31,086	21,328,533
20	09/12/2005	115	805,884,000	3.60	(60,000,000)	3.52	745,884,000	3.60	3.00	1,439,142	16,100	1,455,242	953,074,000
21	09/13/2005	116	490,795,000	3.36	(300,000,000)	3.29	190,795,000	3.36	3.00	218,863	63,800	282,663	245,913,556
22	09/15/2005	118	103,433,000	3.34	0	0.00	103,433,000	3.34	3.40	(21,359)	0	(21,359)	135,812,156
23	09/19/2005	122	72,785,000	3.49	0	0.00	72,785,000	3.49	3.50	(3,453)	0	(3,453)	98,664,111
24	09/20/2005	123	0	0.00	(1,000,000,000)	3.53	(1,000,000,000)	3.53	3.00	(1,810,833)	0	(1,810,833)	(1,366,666,667)
25	09/21/2005	124	300,000,000	3.37	(300,000,000)	3.33	0	3.37	3.00	0	41,333	41,333	0
26	09/22/2005	125	41,900,000	3.46	0	0.00	41,900,000	3.46	3.00	66,924	0	66,924	58,194,444
27	09/23/2005	126	95,752,000	3.35	0	0.00	95,752,000	3.35	3.00	118,302	0	118,302	134,052,800
28	09/26/2005	129	837,694,000	3.36	(75,000,000)	3.49	762,694,000	3.36	3.00	997,540	(33,594)	963,946	1,093,194,733
<b>Total</b>	05/20/2005	0	26,180,690,753		(29,989,736,819)		(3,809,046,066)			1,091,146	(603,305)	487,841	10,232,340,414

MBS Sub-strategy Book Snapshot

# Match Book - SP Book

Repo MatchBook														
As Of May 20, 2005														
SP														
Update/Mark Save Refresh Print														
	End Date	Day Diff	Rev Amt	Rev Rate	Repo Amt	Repo Rate	Tail	Tail Rate	Mark Rate	Tail PnL	Matched PnL	Total PnL	90 Day Risk	
1	08/15/2005	87	186,572,850	2.49	(260,319,088)	2.81	(73,746,238)	2.81	3.50	122,794	(145,185)	(22,391)	(71,288,030)	
2	08/15/2005	87	911,530,000	3.17	(525,640,226)	3.03	385,889,774	3.17	3.00	157,604	174,031	331,635	373,026,782	
3	09/01/2005	104	6,581,250	3.46	0	0.00	6,581,250	3.46	3.00	8,746	0	8,746	7,605,000	
4	09/15/2005	118	0	0.00	(147,562,500)	3.23	(147,562,500)	3.23	3.00	(111,246)	0	(111,246)	(193,470,833)	
5	09/30/2005	133	0	0.00	(147,750,000)	3.23	(147,750,000)	3.23	3.00	(125,546)	0	(125,546)	(218,341,667)	
6	10/17/2005	150	0	0.00	(98,125,000)	3.33	(98,125,000)	3.33	3.00	(134,922)	0	(134,922)	(163,541,667)	
7	08/15/2005	87	0	0.00	(29,435,000)	3.35	(29,435,000)	3.35	3.00	(24,897)	0	(24,897)	(28,453,833)	
8	08/17/2005	89	0	0.00	(70,875,000)	3.30	(70,875,000)	3.30	3.00	(52,566)	0	(52,566)	(70,087,500)	
9	08/15/2005	87	0	0.00	(267,897,309)	3.27	(267,897,309)	3.27	3.50	148,259	0	148,259	(258,967,399)	
10	09/30/2005	133	254,062,500	3.17	0	0.00	254,062,500	3.17	3.20	(29,097)	0	(29,097)	375,447,917	
11	08/15/2005	87	17,955,000	3.45	(49,875,000)	3.45	(31,920,000)	3.45	3.00	(34,713)	0	(34,713)	(30,856,000)	
12	08/16/2005	88	0	0.00	(99,875,000)	3.25	(99,875,000)	3.25	3.00	(61,035)	0	(61,035)	(97,655,556)	
13	08/24/2005	96	0	0.00	(99,875,000)	3.32	(99,875,000)	3.32	3.00	(85,227)	0	(85,227)	(106,533,333)	
14	09/06/2005	109	246,405,902	3.20	0	0.00	246,405,902	3.20	3.40	(149,212)	0	(149,212)	298,424,926	
15	08/15/2005	87	94,050,000	3.41	(640,682,250)	2.31	(546,632,250)	2.31	3.50	1,569,381	250,244	1,819,625	(528,411,175)	
16	09/22/2005	125	25,125,000	3.40	0	0.00	25,125,000	3.40	3.00	34,896	0	34,896	34,895,833	
17	09/30/2005	133	485,437,500	3.26	(274,343,750)	3.13	211,093,750	3.26	3.00	205,887	134,802	340,689	311,949,653	
18	08/15/2005	87	230,258,750	3.01	(902,373,295)	2.94	(672,114,545)	2.94	3.00	92,584	37,283	129,867	(649,710,727)	
19	08/16/2005	88	49,865,677	3.15	0	0.00	49,865,677	3.15	3.00	18,284	0	18,284	48,757,551	
20	08/19/2005	91	194,974,452	2.95	0	0.00	194,974,452	2.95	3.00	(24,643)	0	(24,643)	197,140,835	
21	09/22/2005	125	50,500,000	3.35	0	0.00	50,500,000	3.35	3.00	61,372	0	61,372	70,138,889	
22	09/30/2005	133	658,750,000	3.14	(499,062,500)	3.22	159,687,500	3.14	3.00	84,954	(132,751)	(47,797)	235,982,639	
23	03/31/2006	315	0	0.00	(78,210,000)	3.55	(78,210,000)	3.55	3.20	(239,518)	0	(239,518)	(273,735,000)	
24	08/15/2005	87	0	0.00	(101,584,000)	(0.00)	(101,584,000)	(0.00)	3.00	736,484	0	736,484	(98,197,867)	
25	08/16/2005	88	0	0.00	(2,010,000)	3.30	(2,010,000)	3.30	3.50	983	0	983	(1,965,333)	
26	08/19/2005	91	0	0.00	(13,381,500)	3.10	(13,381,500)	3.10	3.00	(3,383)	0	(3,383)	(13,530,183)	
27	09/30/2005	133	381,843,750	2.88	(336,472,000)	2.98	45,371,750	2.88	3.00	(20,953)	(126,794)	(147,747)	67,049,364	
28	08/15/2005	87	0	0.00	(43,363,430)	2.32	(43,363,430)	2.32	3.00	71,261	0	71,261	(41,917,982)	
<b>Total</b>	05/20/2005	0	14,842,668,675		(13,829,444,156)		1,013,224,519			2,216,529	191,630	2,408,159	1,712,651,890	

SP Sub-strategy Book Snapshot

- 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

Repo Scratch Sheet

GOV MBS

	Starting	Current	Total		Pending	
ST	80,000,000	64,200,000	154,100,000	ST	9,900,000	Money Total
BD	12,000,000	58,800,000	70,800,000	BD	0	158,400,000
NT	12,334,200	118,100,000	130,434,200	NT	0	Wt Avg Open Rate
BL	103,000,000	49,500,000	301,000,000	BL	148,500,000	0.00000
OTHER	0	88,800,000	88,800,000	OTHER	0	Avg Open Rate
	Starting Total	Current Total	Grand Total		Pending Total	0.00000
Σ	207,334,200	379,400,000	746,134,200	Σ	158,400,000	

GOV

Pending / Trades / Forwards

	Trade	Rate	Money	Price	Par	Haircu	Collater	Account	CustomerAcct	Broker Name	TraderRR	ProductType	XRRNum	BrokerId	MstrTrade	Type	Cu
1	<input checked="" type="checkbox"/>	3.30	148,500,000	99.00	150,000,000	1.00	3	072068969	009514241	GARBAN	777	10008	777	5297	BL	F	
2	<input type="checkbox"/>	3.50	9,900,000	99.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297	ST	F	
3		3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD4	OTHER	F
4		3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD5	BD	F
5		3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD6	NT	F
6		3.50	59,300,000	98.83	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD7	NT	F
7		3.50	49,500,000	99.00	50,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD8	BL	F
8		3.50	64,200,000	98.77	65,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD9	ST	F
9		1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AC4	OTHER	F
10		1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AD0	OTHER	F
11		1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AD3	OTHER	F

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

Repo Scratch Sheet

GOV MBS

To Trade Entry

	Starting	Current	Total		Pending	
ST	80,000,000	64,200,000	154,100,000	ST	9,900,000	Money Total
BD	12,000,000	58,800,000	70,800,000	BD	0	9,900,000
NT	12,334,200	118,100,000	130,434,200	NT	0	Wt Avg Open Rate
BL	103,000,000	198,000,000	301,000,000	BL	0	0.00000
OTHER	0	88,800,000	88,800,000	OTHER	0	Avg Open Rate
	Starting Total	Current Total	Grand Total		Pending Total	0.00000
Σ	207,334,200	527,900,000	745,134,200	Σ	9,900,000	

  

GOV

Pending / Trades / Forwards

	Trade	Rate	Money	Price	Par	Hairc	Collater	Account	CustomerAcct	Broker Name	TraderRR	ProductType	XRRNum	BrokerId	MstrTrade	Type	Cu
1	<input type="checkbox"/>	3.50	9,900,000	99.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297		ST	F
2	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD4	OTHER	F
3	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD5	BD	F
4	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD6	NT	F
5	<input type="checkbox"/>	3.50	59,300,000	98.83	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD7	NT	F
6	<input type="checkbox"/>	3.50	49,500,000	99.00	50,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD8	BL	F
7	<input type="checkbox"/>	3.50	64,200,000	98.77	65,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD9	ST	F
8	<input type="checkbox"/>	3.30	148,500,000	99.00	150,000,000	1.00	0	072068969	009514241	GARBAN	777	10008	777	5297	MA0AE0	BL	F
9	<input type="checkbox"/>	1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AC4	OTHER	F
10	<input type="checkbox"/>	1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AD0	OTHER	F
11	<input type="checkbox"/>	1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AD3	OTHER	F

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



Repo Scratch Sheet

GOV MBS

	Starting	Current	Total		Pending	
ST	80,000,000	64,200,000	154,100,000	ST	9,900,000	Money Total
BD	12,000,000	58,800,000	70,800,000	BD	0	9,900,000
NT	12,334,200	118,100,000	130,434,200	NT	0	Wt Avg Open Rate
BL	103,000,000	198,000,000	301,000,000	BL	0	0.00000
OTHER	0	88,800,000	88,800,000	OTHER	0	Avg Open Rate
	Starting Total	Current Total	Grand Total		Pending Total	0.00000
Σ	207,334,200	527,900,000	746,134,200	Σ	9,900,000	

  

GOV

Pending / Trades / Forwards

	Trade	Rate	Money	Price	Par	Haircut	Collater	Account	CustomerAcct	Broker Name	TraderRR	ProductType	XRRNum	BrokerId	MstrTrade	Type	Cu
1	<input type="checkbox"/>	3.50	9,900,000	99.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297		ST	F
2	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD4	OTHER	F
3	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD5	BD	F
4	<input type="checkbox"/>	3.50	58,800,000	98.00	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD6	NT	F
5	<input type="checkbox"/>	3.50	59,300,000	98.83	60,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD7	NT	F
6	<input type="checkbox"/>	3.50	49,500,000	99.00	50,000,000	1.00	1	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD8	BL	F
7	<input type="checkbox"/>	3.50	64,200,000	98.77	65,000,000	1.00	2	072068969	009514241	GARBAN	777	10008	777	5297	MA0AD9	ST	F
8	<input type="checkbox"/>	3.10	148,500,000	99.00	150,000,000	1.00	0	072068969	009514241	GARBAN	777	10008	777	5297	MA0AE0	BL	F
9	<input type="checkbox"/>	1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AC4	OTHER	F
10	<input type="checkbox"/>	1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AD0	OTHER	F
11	<input type="checkbox"/>	1.10	10,000,000	100.00	10,000,000	1.00	1	072068969	009514241	GARBAN	777	10006	777	5297	MA0AD3	OTHER	F

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

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



- 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

- 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.

- 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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