

Bond Access

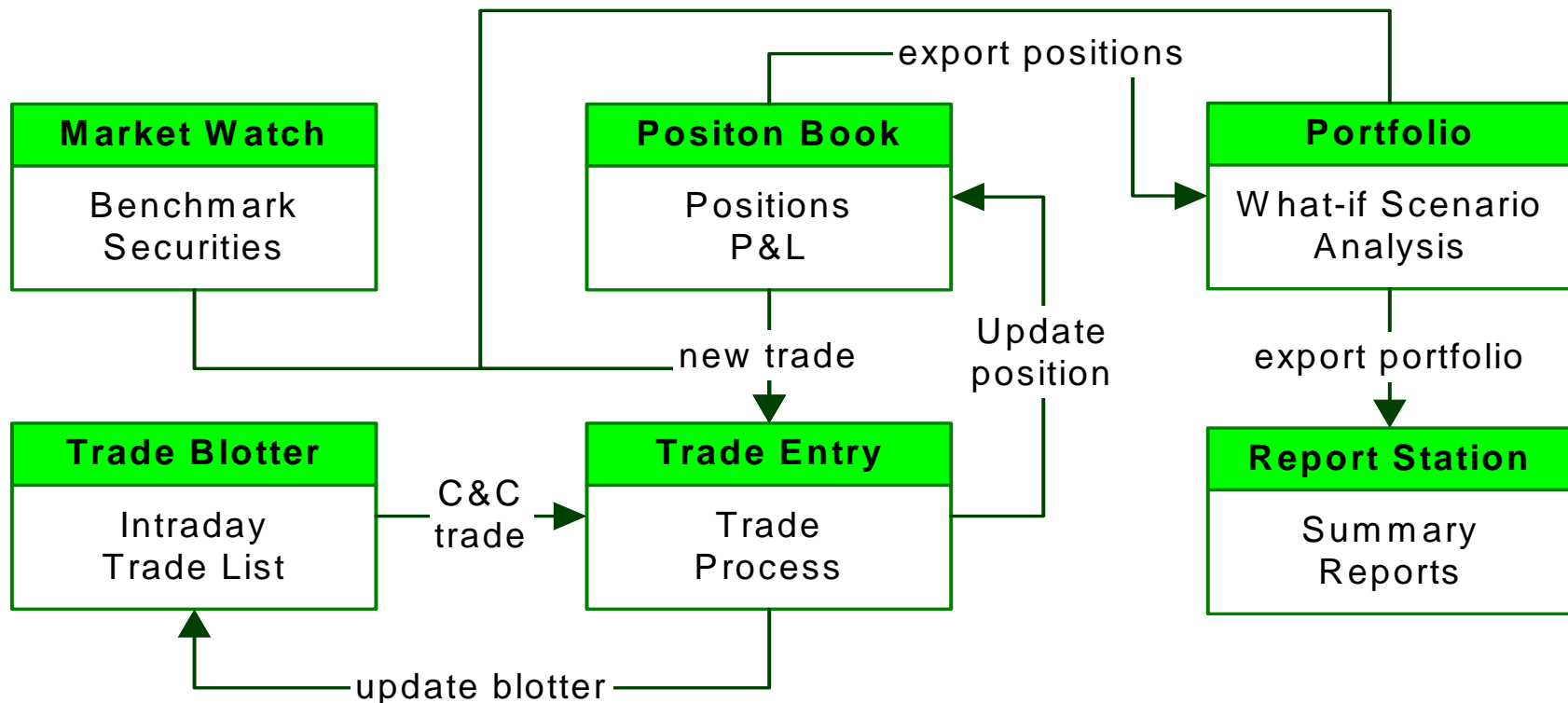
Comprehensive Fixed Income Suite

Access fixed-income securities as a portfolio manager to

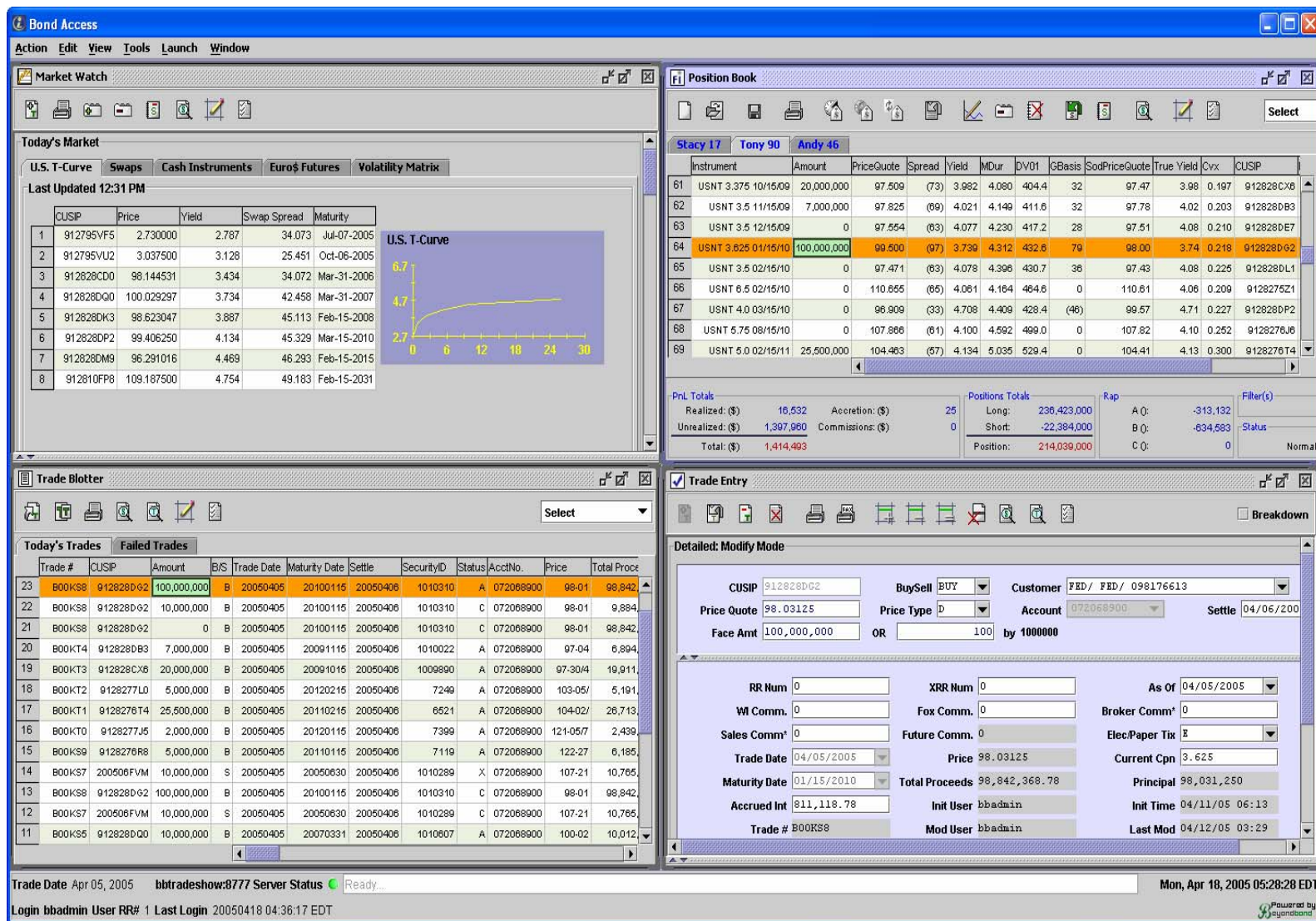
- Watch the current market
- Research the Trading strategy
- Book a trade
- Record the cumulated position
- Manage the risk
- Realize the gain
- Send out the summary report

- Overview
- Quick Start – Book and Record
- Trading Strategy – What-if Scenario
- Summary Review – Custom Report
- Risk Management – Value at Risk

Overview – Flowchart



Overview – Quadrant Trade View



Bond Access

Action Edit View Tools Launch Window

Market Watch

Today's Market

U.S. T-Curve Swaps Cash Instruments Euro\$ Futures Volatility Matrix

Last Updated 12:31 PM

CUSIP	Price	Yield	Swap Spread	Maturity
912795VF5	2.730000	2.787	34.073	Jul-07-2005
912795VU2	3.037500	3.128	25.451	Oct-06-2005
912828CD0	98.144531	3.434	34.072	Mar-31-2006
912828DQ0	100.029297	3.734	42.458	Mar-31-2007
912828DK3	98.623047	3.887	45.113	Feb-15-2008
912828DP2	99.406250	4.134	45.329	Mar-15-2010
912828DM9	96.291016	4.469	46.293	Feb-15-2015
912810FP8	109.187500	4.754	49.183	Feb-15-2031

U.S. T-Curve

6.7
4.7
2.7

0 6 12 18 24 30

Position Book

Stacy 17 Tony 90 Andy 46

Instrument	Amount	PriceQuote	Spread	Yield	MDur	DV01	GBasis	SodPriceQuote	True Yield	Cvx	CUSIP
61 USNT 3.375 10/15/09	20,000,000	97.509	(73)	3.982	4.080	404.4	32	97.47	3.98	0.197	912828CX8
62 USNT 3.5 11/15/09	7,000,000	97.825	(69)	4.021	4.149	411.6	32	97.78	4.02	0.203	912828B9
63 USNT 3.5 12/15/09	0	97.554	(63)	4.077	4.230	417.2	28	97.51	4.08	0.210	912828DE7
64 USNT 3.825 01/15/10	100,000,000	99.500	(97)	3.739	4.312	432.6	79	98.00	3.74	0.218	912828D62
65 USNT 3.5 02/15/10	0	97.471	(63)	4.078	4.396	430.7	38	97.43	4.08	0.225	912828DL1
66 USNT 6.5 02/15/10	0	110.655	(65)	4.061	4.164	464.6	0	110.61	4.06	0.209	9128275Z1
67 USNT 4.0 03/15/10	0	98.909	(33)	4.708	4.409	428.4	(46)	99.57	4.71	0.227	912828DP2
68 USNT 5.75 08/15/10	0	107.866	(61)	4.100	4.592	499.0	0	107.82	4.10	0.252	9128276J6
69 USNT 5.0 02/15/11	25,500,000	104.483	(57)	4.134	5.035	529.4	0	104.41	4.13	0.300	9128276T4

PnL Totals

Realized: (\$) 16,532 Accretion: (\$) 25

Unrealized: (\$) 1,397,960 Commissions: (\$) 0

Total: (\$) 1,414,493

Positions Totals

Long: 238,423,000

Short: -22,384,000

Position: 214,039,000

Rap

A Q: -313,132

B Q: -634,583

C Q: 0

Filter(s)

Status

Normal

Trade Blotter

Today's Trades Failed Trades

Trade #	CUSIP	Amount	B/S	Trade Date	Maturity Date	Settle	SecurityID	Status	AcctNo.	Price	Total Proce
23	BOOKS8 912828D G2	100,000,000	B	20050405	20100115	20050406	1010310	A	072068900	98-01	98,842
22	BOOKS8 912828D G2	10,000,000	B	20050405	20100115	20050406	1010310	C	072068900	98-01	9,884
21	BOOKS8 912828D G2	0	B	20050405	20100115	20050406	1010310	C	072068900	98-01	98,842
20	BOOKT4 912828D B3	7,000,000	B	20050405	20091115	20050406	1010022	A	072068900	97-04	6,894
19	BOOKT3 912828CX8	20,000,000	B	20050405	20091015	20050406	1009890	A	072068900	97-30/4	19,911
18	BOOKT2 9128277L0	5,000,000	B	20050405	20120215	20050406	7249	A	072068900	103-05/	5,191
17	BOOKT1 9128276T4	25,500,000	B	20050405	20110215	20050406	6521	A	072068900	104-02/	26,713
16	BOOKT0 9128277J5	2,000,000	B	20050405	20120115	20050406	7399	A	072068900	121-05/7	2,439
15	BOOKS9 9128276R8	5,000,000	B	20050405	20110115	20050406	7119	A	072068900	122-27	6,185
14	BOOKS7 200506FVM	10,000,000	S	20050405	20050630	20050406	1010289	X	072068900	107-21	10,785
13	BOOKS8 912828D G2	100,000,000	B	20050405	20100115	20050406	1010310	C	072068900	98-01	98,842
12	BOOKS7 200506FVM	10,000,000	S	20050405	20050630	20050406	1010289	C	072068900	107-21	10,785
11	BOOKS5 912828D Q0	10,000,000	B	20050405	20070331	20050406	1010607	A	072068900	100-02	10,012

Trade Entry

Detailed: Modify Mode

CUSIP 912828D G2 BuySell BUY Customer FED/ FED/ 098176613

Price Quote 98.03125 Price Type D Account 072068900 Settle 04/06/200

Face Amt 100,000,000 OR 100 by 1000000

RR Num 0 XRR Num 0 As Of 04/05/2005

Wt Comm. 0 Fox Comm. 0 Broker Comm 0

Sales Comm 0 Future Comm. 0 Elec/Paper Tix B

Trade Date 04/05/2005 Price 98.03125 Current Cpn 3.625

Maturity Date 01/15/2010 Total Proceeds 98,842,368.78 Principal 98,031,250

Accrued Int 811,118.78 Init User bbadmin Init Time 04/11/05 06:13

Trade # BOOKS8 Mod User bbadmin Last Mod 04/12/05 03:29

Trade Date Apr 05, 2005 bbttradeshow:8777 Server Status Ready...

Logon bbadmin User RRR# 1 Last Login 20050418 04:36:17 EDT

Mon, Apr 18, 2005 05:28:28 EDT

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Bond Access

ActionViewToolsLaunchWindow

Portfolio

WholeLoanCMO

cmoDesk

demoPort1

demoPort2

Tony90

On

BondDescription

Face

Targeting

Price

Yield

WAL

SprdTsy

SprdSwap

zSpread

OAS

Settle

effDuration

effDV01

effConvexity

MarketValue

CUSIP

Group Key

84

☒

tss 5.500 20090515 19990517

0

Price

105-24+

3.964

4.11

(5)

(45)

04/06/05

3.60

0

0.16

0

9128275G3

Tsy

85

☒

tss 4.000 20090615 20040615

0

Price

100-11

3.910

4.19

(12)

(51)

04/06/05

3.78

0

0.17

0

912828CL2

Tsy

86

☒

tss 3.625 20090715 20040715

0

Price

98-21+

3.966

4.28

(7)

(47)

04/06/05

3.89

0

0.18

0

912828CN8

Tsy

87

☒

tss 3.500 20090815 20040815

0

Price

98-08+

3.937

4.36

(11)

(51)

04/06/05

3.98

0

0.19

0

912828CS7

Tsy

88

☒

tss 6.000 20090815 19990816

0

Price

107-28

4.014

4.36

(4)

(43)

04/06/05

3.82

0

0.18

0

9128275N8

Tsy

89

☒

tss 3.375 20090915 20040915

0

Price

97-27+

3.905

4.44

(15)

(55)

04/06/05

4.07

0

0.19

0

912828CV0

Tsy

90

☒

tss 3.375 20091015 20041015

0

Price

97-16+

3.982

4.52

(9)

(49)

04/06/05

4.08

0

0.20

0

912828CX6

Tsy

91

☒

tss 3.500 20091115 20041115

0

Price

97-26+

4.021

4.61

(6)

(46)

04/06/05

4.15

0

0.20

0

912828DB3

Tsy

92

☒

tss 3.500 20091215 20041215

0

Price

97-17+

4.077

4.69

(2)

(41)

04/06/05

4.23

0

0.21

0

912828DE7

Tsy

93

☒

tss 3.625 20100115 20050115

100,000,000

Price

98-01+

4.078

4.78

(3)

(42)

04/06/05

4.30

42,525

0.22

98,858,489

912828DQ2

Tsy

94

☒

tss 6.500 20100215 20000215

0

Price

110-21

4.061

4.86

(5)

(45)

04/06/05

4.16

0

0.21

0

9128275Z1

Tsy

95

☒

tss 3.500 20100215 20050215

0

Price

97-15

4.078

4.86

(4)

(44)

04/06/05

4.40

0

0.23

0

912828DL1

Tsy

96

☒

tss 4.000 20100315 20050315

0

Price

99-19+

4.087

4.94

(4)

(44)

04/06/05

4.43

0

0.23

0

912828DP2

Tsy

97

☒

tss 10.000 20100515 19800515

0

Price

100-20+

9.831

5.11

569

529

04/06/05

3.79

0

0.19

0

912810CP1

Tsy

98

☒

tss 5.750 20100815 20000815

0

Price

107-27+

4.100

5.36

(6)

(45)

04/06/05

4.59

0

0.25

0

9128276J6

Tsy

99

☒

tss 12.750 20101115 19801117

0

Price

105-18

11.372

5.61

720

680

04/06/05

3.81

0

0.20

0

912810CS5

Tsy

100

☒

tss 5.000 20110215 20010215

0

Price

104-15

4.134

5.86

(6)

(45)

04/06/05

5.03

0

0.30

0

9128276T4

Tsy

101

☒

tss 13.875 20110515 19810515

0

Price

111-01

11.318

6.11

711

672

04/06/05

3.98

0

0.22

0

912810CV8

Tsy

102

☒

tss 5.000 20110815 20010815

0

Price

104-15+

4.189

6.36

(4)

(42)

04/06/05

5.40

0

0.35

0

9128277B2

Tsy

103

☒

tss 14.000 20111115 19811116

0

Price

116-00

10.567

6.61

632

594

04/06/05

4.25

0

0.25

0

912810CY2

Tsy

104

☒

tss 4.875 20120215 20020723

0

Price

103-03+

4.345

6.86

9

(30)

04/06/05

5.77

0

0.39

0

9128277L0

Tsy

105

☒

tss 4.375 20120815 20020815

0

Price

100-24+

4.252

7.36

(4)

(42)

04/06/05

6.21

0

0.45

0

912828AJ9

Tsy

106

☒

tss 4.000 20121115 20021115

0

Price

98-28+

4.172

7.61

(14)

(51)

04/06/05

6.39

0

0.48

0

912828AP5

Tsy

107

☒

tss 10.375 20121115 19821115

0

Price

116-01+

7.560

7.61

325

288

04/06/05

5.23

0

0.36

0

912810DB1

Tsy

108

☒

tss 3.875 20130215 20030215

0

Price

97-25

4.209

7.86

(12)

(49)

04/06/05

6.66

0

0.52

0

912828AU4

Tsy

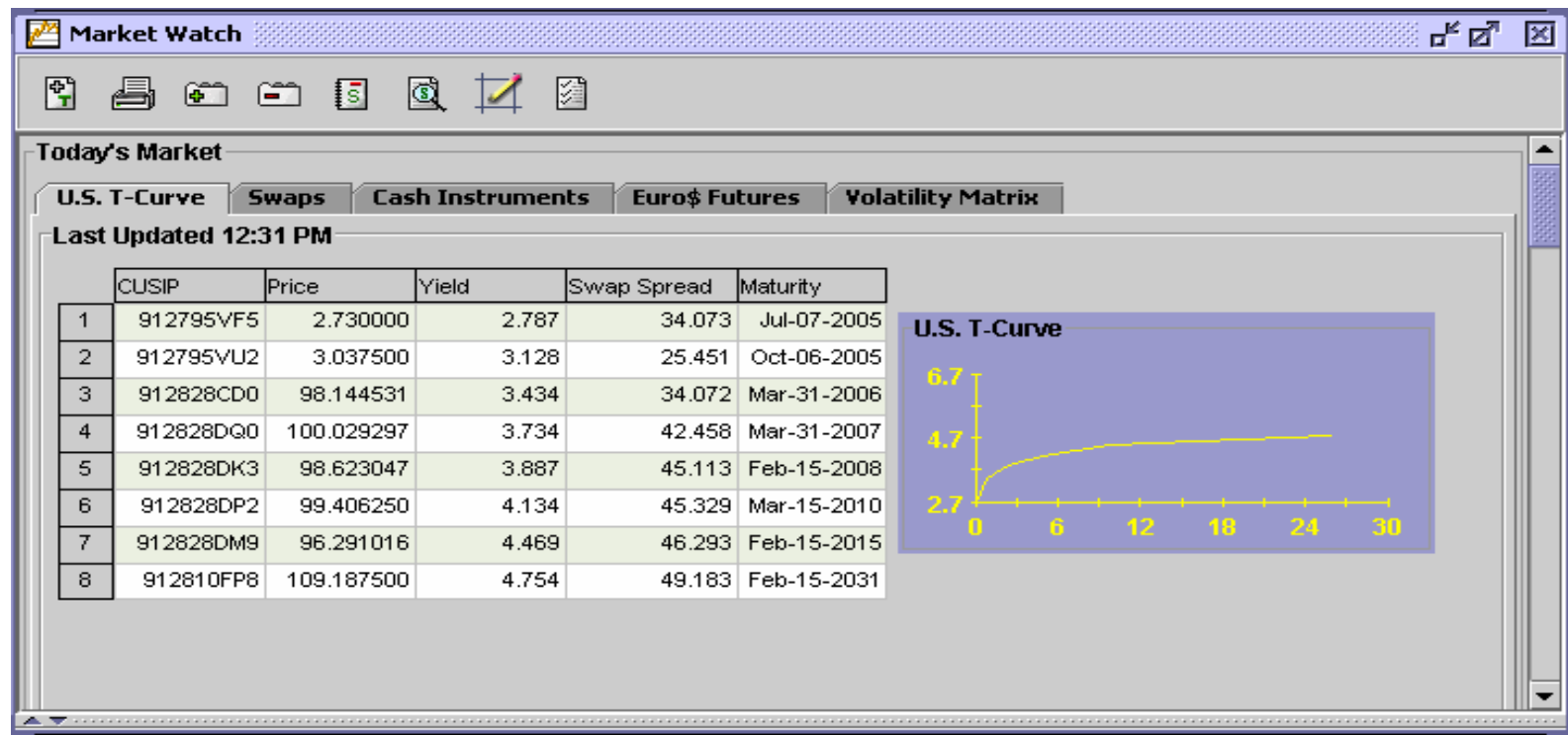
242,098,114

72,461

242,899,422

Report Station

- Keep current with Market Watch
 - Yield curve & Indices
 - Benchmark securities



- Keep current with Market Watch
 - Yield curve & Indices
 - Benchmark securities
- Check out position
 - Run positions for up-to-date risk based on market prices



Run Up-to-Date Positions

Position Book															
<div><div> </div><div>Select</div></div>															
Stacy 17 Tony 90 Andy 46															
	Instrument	Amount	PriceQuote	Spread	Yield	MDur	DV01	GBasis	SodPriceQuot	True Yield	Yield to Worst	Cvx	CUSIP		
59	USNT 3.5 08/15/09	0	98.259	(77)	3.937	3.983	393.3	28.97	98.22	3.933	0.00	.18562	912828CS7		
60	USNT 3.375 09/15/09	0	97.856	(80)	3.905	4.069	399.0	37.65	97.82	3.905	0.00	.19284	912828CV0		
61	USNT 3.375 10/15/09	20,000,000	97.509	(73)	3.982	4.080	404.4	32.05	97.47	3.981	0.00	.19651	912828CX6		
62	USNT 3.5 11/15/09	7,000,000	97.825	(69)	4.021	4.149	411.6	31.54	97.78	4.019	0.00	.20284	912828DB3		
63	USNT 3.5 12/15/09	0	97.554	(63)	4.077	4.230	417.2	27.99	97.51	4.077	0.00	.21009	912828DE7		
64	USNT 3.625 01/15/10	0	98.047	(63)	4.078	4.302	425.2	32.47	98.00	4.078	0.00	.21663	912828DG2		
65	USNT 3.5 02/15/10	0	97.471	(63)	4.078	4.396	430.7	36.32	97.43	4.076	0.00	.22508	912828DL1		
66	USNT 6.5 02/15/10	0	110.655	(65)	4.061	4.164	464.6	0	110.61	4.059	0.00	.20934	9128275Z1		
67	USNT 4.0 03/15/10	0	96.909	(33)	4.708	4.409	428.4	(46.11)	99.57	4.708	0.00	.22736	912828DP2		
68	USNT 5.75 08/15/10	0	107.866	(61)	4.100	4.592	499.0	0	107.82	4.098	0.00	.2521	9128276J6		
69	USNT 5.0 02/15/11	25,500,000	104.463	(57)	4.134	5.035	529.4	0	104.41	4.134	0.00	.30024	9128276T4		
70	USNT 5.0 08/15/11	0	104.481	(52)	4.189	5.401	568.0	0	104.42	4.189	0.00	.34584	9128277B2		
71	USNT 4.875 02/15/12	5,000,000	103.108	(69)	4.345	5.769	598.7	5.95	103.05	4.345	0.00	.39475	9128277L0		
72	USNT 4.375 08/15/12	0	100.765	(79)	4.252	6.209	629.4	43.05	100.70	4.252	0.00	.45437	912828AJ9		
73	USNT 4.0 11/15/12	0	98.886	(87)	4.172	6.391	642.0	68.76	98.82	4.172	0.00	.48364	912828AP5		
74	USNT 3.875 02/15/13	0	97.780	(83)	4.209	6.662	655.0	70.15	97.71	4.209	0.00	.51957	912828AU4		
75	USNT 3.625 05/15/13	0	96.282	(87)	4.170	6.829	667.2	88.06	96.21	4.169	0.00	.54909	912828BA7		
76	USNT 4.25 08/15/13	0	99.899	(77)	4.264	6.935	696.9	78.74	99.83	4.264	0.00	.56869	912828BH2		
77	USNT 4.25 11/15/13	0	99.795	(76)	4.278	7.027	713.0	85.22	99.72	4.278	0.00	.59099	912828BR0		
78	USNT 4.0 02/15/14	0	97.699	(72)	4.315	7.330	720.2	84.73	97.63	4.311	0.00	.6342	912828CA6		
79	USNT 4.75 05/15/14	0	103.045	(70)	4.341	7.237	759.3	89.4	102.97	4.341	0.00	.63555	912828CJ7		
80	USNT 4.25 08/15/14	0	99.132	(67)	4.363	7.602	758.0	90.62	99.06	4.363	0.00	.68792	912828CT5		
81	USNT 4.25 11/15/14	0	98.810	(64)	4.403	7.675	771.2	89.45	98.73	4.400	0.00	.71037	912828DC1		
PnL Totals														Positions Totals	
Realized: (\$) 16,532 Accretion: (\$) 25														Long: 136,423,000	
Unrealized: (\$) -70,133 Commissions: (\$) 0														Short: -22,384,000	
Total: (\$) -53,601														Position: 114,039,000	
Rap														Filter(s)	
A Q: -313,132														Status	
B Q: -634,583														Normal	
C Q: 0															

- Keep current with Market watch
 - Yield curve & Indices
 - Benchmark securities
- Check out position
 - Run positions for up-to-date risk based on market prices
- Place a trade

- Trade extra security for position or hedgers for risk adjustment
- Add/Modify/Cancel trade from Trade Entry
- Monitor Trade Blotter for intraday transactions records
- Check up-to-date position and realize profit and loss
- Repeat actions for other positions

Add Trade from Trade Entry

☒ Trade Entry

Detailed: Modify Mode

CUSIP BuySell Customer

Price Quote Price Type Account Settle

Face Amt OR by 1000000

RR Num XRR Num As Of

WI Comm. Fox Comm. Broker Comm*

Sales Comm* Future Comm. Elec/Paper Tix

Trade Date Price Current Cpn

Maturity Date Total Proceeds Principal

Accrued Int Init User Init Time

Trade # Mod User Last Mod

Trans# Internal Trade# Issue Cpn

Factor Date SecurityID Product







Factor Current Balance Sales Comm Type

Broker Comm Type Clean Proceeds Link Trade Number

End Customer

Comment

Monitor Trades in Trade Blotter

Trade Blotter															
<div>       </div> <div>Select</div>															
Today's Trades Failed Trades															
	Trade #	CUSIP	Amount	B/S	Trans#	Trade Date	Maturity Date	Settle	SecurityID	Status	AcctNo.	Price	Total Proceeds	Principal	Interest
23	B00KS8	912828D G2	100,000,000	B	59812	20050405	20100115	20050406	1010310	A	072068900	98-01	98,842,369	98,031,250	811,118.78
22	B00KS8	912828D G2	10,000,000	B	59811	20050405	20100115	20050406	1010310	C	072068900	98-01	9,884,237	9,803,125	81,111.88
21	B00KS8	912828D G2	0	B	59810	20050405	20100115	20050406	1010310	C	072068900	98-01	98,842,369	98,031,250	811,118.78
20	B00KT4	912828D B3	7,000,000	B	59809	20050405	20091115	20050406	1010022	A	072068900	97-04	6,894,855	6,798,750	96,104.97
19	B00KT3	912828C X6	20,000,000	B	59808	20050405	20091015	20050406	1009890	A	072068900	97-30/4	19,911,435	19,590,625	320,810.44
18	B00KT2	9128277 L0	5,000,000	B	59807	20050405	20120215	20050406	7249	A	072068900	103-05/	5,191,675	5,158,007.81	33,667.13
17	B00KT1	9128276 T4	25,500,000	B	59806	20050405	20110215	20050406	6521	A	072068900	104-02/	26,713,039	26,536,933.59	176,104.97
16	B00KT0	9128277 J5	2,000,000	B	59805	20050405	20120115	20050406	7399	A	072068900	121-05/7	2,439,920	2,423,682.56	16,237.87
15	B00KS9	9128276 R8	5,000,000	B	59804	20050405	20110115	20050406	7119	A	072068900	122-27	6,185,151	6,142,202	42,948.68
14	B00KS7	200506FVM	10,000,000	S	59803	20050405	20050630	20050406	1010289	X	072068900	107-21	10,765,625	10,765,625	0
13	B00KS8	912828D G2	100,000,000	B	59802	20050405	20100115	20050406	1010310	C	072068900	98-01	98,842,369	98,031,250	811,118.78
12	B00KS7	200506FVM	10,000,000	S	59801	20050405	20050630	20050406	1010289	C	072068900	107-21	10,765,625	10,765,625	0
11	B00KS5	912828D Q0	10,000,000	B	59800	20050405	20070331	20050406	1010607	A	072068900	100-02	10,012,418	10,006,270	6,147.54
10	B00KS6	912828D Q0	10,000,000	B	59799	20050405	20070331	20050406	1010607	A	072068900	100-02	10,012,398	10,006,250	6,147.54
9	B00KS5	912828D Q0	10,000,000	B	59798	20050405	20070331	20050406	1010607	C	072068900	100-02	10,012,398	10,006,250	6,147.54
8	B00KS4	912828D Q0	8,000,000	B	59797	20050405	20070331	20050406	1010607	A	072068900	100-08	8,024,918	8,020,000	4,918.03
7	B00KS3	912828D Q0	2,000,000	B	59796	20050405	20070331	20050406	1010607	A	072068900	100-02	2,002,480	2,001,250	1,229.51
6	B00KS2	912828D Q0	5,000,000	B	59795	20050405	20070331	20050406	1010607	A	072068900	100-01	5,004,636	5,001,562.5	3,073.77
5	B00KS1	912828D Q0	10,000,000	B	59794	20050405	20070331	20050406	1010607	A	072068900	100-02	10,012,398	10,006,250	6,147.54
4	B00KS0	912828D Q0	5,000,000	S	59793	20050405	20070331	20050406	1010607	A	072068900	100-15	5,026,511	5,023,437.5	3,073.77
3	B00KR9	912828D Q0	10,000,000	B	59792	20050405	20070331	20050406	1010607	A	072068900	100-11	10,040,523	10,034,375	6,147.54
2	B00KR8	9128276 D9	1,000,000	S	59791	20050405	20050515	20050406	6509	A	072068179	100-00	1,026,478	1,000,000	26,477.9
1	B00KR7	912828A X8	10,000	S	59790	20050405	20050430	20050406	8387	A	072068179	99-00	9,970	9,900	70.48



Check Up-to-Date Position









































Position Book														
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Stacy 17 Tony 90 Andy 46														
	Instrument	Amount	PriceQuote	Spread	Yield	MDur	DV01	GBasis	SodPriceQuote	True Yield	Cvx	CUSIP	K	
61	USNT 3.375 10/15/09	20,000,000	97.509	(73)	3.982	4.080	404.4	32	97.47	3.98	0.197	912828CX8		
62	USNT 3.5 11/15/09	7,000,000	97.825	(69)	4.021	4.149	411.6	32	97.78	4.02	0.203	912828DB3		
63	USNT 3.5 12/15/09	0	97.554	(63)	4.077	4.230	417.2	28	97.51	4.08	0.210	912828DE7		
64	USNT 3.625 01/15/10	100,000,000	99.500	(97)	3.739	4.312	432.6	79	98.00	3.74	0.218	912828DG2		
65	USNT 3.5 02/15/10	0	97.471	(63)	4.078	4.396	430.7	36	97.43	4.08	0.225	912828DL1		
66	USNT 6.5 02/15/10	0	110.655	(65)	4.061	4.164	464.6	0	110.61	4.06	0.209	9128275Z1		
67	USNT 4.0 03/15/10	0	96.909	(33)	4.708	4.409	428.4	(46)	99.57	4.71	0.227	912828DP2		
68	USNT 5.75 08/15/10	0	107.866	(61)	4.100	4.592	499.0	0	107.82	4.10	0.252	9128276J6		
69	USNT 5.0 02/15/11	25,500,000	104.463	(57)	4.134	5.035	529.4	0	104.41	4.13	0.300	9128276T4		
70	USNT 5.0 08/15/11	0	104.481	(52)	4.189	5.401	568.0	0	104.42	4.19	0.346	9128277B2		
71	USNT 4.875 02/15/12	5,000,000	103.108	(69)	4.345	5.769	598.7	6	103.05	4.35	0.395	9128277L0		
72	USNT 4.375 08/15/12	0	100.765	(79)	4.252	6.209	629.4	43	100.70	4.25	0.454	912828AJ9		
73	USNT 4.0 11/15/12	0	98.886	(87)	4.172	6.391	642.0	69	98.82	4.17	0.484	912828AP5		
74	USNT 3.875 02/15/13	0	97.780	(83)	4.209	6.662	655.0	70	97.71	4.21	0.520	912828AU4		
75	USNT 3.625 05/15/13	0	96.282	(87)	4.170	6.829	667.2	88	96.21	4.17	0.549	912828BA7		
76	USNT 4.25 08/15/13	0	99.899	(77)	4.264	6.935	696.9	79	99.83	4.26	0.569	912828BH2		
77	USNT 4.25 11/15/13	0	99.795	(76)	4.278	7.027	713.0	85	99.72	4.28	0.591	912828BR0		
78	USNT 4.0 02/15/14	0	97.699	(72)	4.315	7.330	720.2	85	97.63	4.31	0.634	912828CA6		
79	USNT 4.75 05/15/14	0	103.045	(70)	4.341	7.237	759.3	89	102.97	4.34	0.636	912828CJ7		
80	USNT 4.25 08/15/14	0	99.132	(67)	4.363	7.602	758.0	91	99.06	4.36	0.688	912828CT5		
81	USNT 4.25 11/15/14	0	98.810	(64)	4.403	7.675	771.2	89	98.73	4.40	0.710	912828DC1		
82	USNT 4.0 02/15/15	40,000	92.003	(42)	5.038	7.915	732.6	(57)	96.61	5.04	0.748	912828DM9		
83	USNT TIPS 3.375 01/15/07	0	105.377	(339)	0.336	1.726	220.4	0	105.45	0.34	0.039	9128272M3		
84	USNT TIPS 3.625 01/15/08	0	107.904	(304)	0.743	2.642	339.4	0	107.87	0.74	0.085	9128273T7		
85	USNT TIPS 3.875 01/15/09	0	110.813	(32)	0.953	3.520	457.5	0	110.77	0.95	0.147	9128274Y5		
<div><div><div>PnL Totals</div><div>Realized: (\$)16,532</div><div>Unrealized: (\$)1,397,960</div><div>Total: (\$)1,414,493</div></div><div><div>Accretion: (\$)25</div><div>Commissions: (\$)0</div></div><div><div>Positions Totals</div><div>Long: 236,423,000</div><div>Short: -22,384,000</div><div>Position: 214,039,000</div></div><div><div>Rap</div><div>A 0: -313,132</div><div>B 0: -634,583</div><div>C 0: 0</div></div><div><div>Filter(s)</div><div>Status</div><div>Normal</div></div></div>														

Define custom scenario in portfolio before actual trade execution.

- Add/Remove securities or change the amount of existing securities
- Setup what-if scenario
- Run portfolio for what-if scenario risk and price performance
- Repeat previous steps to create various combinations



Add/Remove Securities

Portfolio																				
<div><div></div></div>																				
WholeLoanCMO		cmoDesk	demoPort1	demoPort2	Tony90															
	On	BondDescription	Face	Targeting	Price	Yield	WAL	SprdTsy	SprdSwap	zSpread	OAS	Settle	effDuration	effDV01	effConvexity	MarketValue	CUSIP	Group Key		
1	<input checked="" type="checkbox"/>	tsy 3.625 20100115 20050115	100,000,000	Price	98-01+	4.078	4.78	(3)	(42)			04/06/05	4.30	42,525	0.22	98,858,489	912828D62	Tsy		
2	<input checked="" type="checkbox"/>	tsy 3.750 20070331 20050331	50,000,000	Price	100-01+	3.723	1.98	(0)	(40)			04/06/05	1.89	9,480	0.05	50,055,738	912828DQ0	Tsy		
3	<input checked="" type="checkbox"/>	FHL2590 TY	48,000,000	Price	100-00	5.508	4.49	144	104			04/13/05	3.85	18,500	0.19	48,088,000	31393NMC0	Mtg		
4	<input checked="" type="checkbox"/>	FNM03099 TD	27,166,113	Price	103-18	(5.996)	0.35	(892)	(922)	(916)	(916)	04/13/05	(1.47)	(4,139)	(67.99)	28,179,047	31393TQS8	Mtg		
5	<input checked="" type="checkbox"/>	FNM03087 TE	22,393,000	Price	100-23+	3.689	3.14	(20)	(59)	(61)	(61)	04/13/05	2.90	6,561	0.15	22,587,222	31393E3L1	Mtg		
6	<input checked="" type="checkbox"/>	tsy 1.500 20050731 20030731	10,000,000	Price	99-18	2.856	0.32	(3)	(34)			04/06/05	0.32	317	0.00	9,983,638	912828BE9	Tsy		
7	<input checked="" type="checkbox"/>	tsy 6.000 20260215 19960215	5,580,000	Price	113-17+	4.951	20.86	33	4			04/06/05	12.33	7,869	2.10	6,382,292	912810EV4	Tsy		
8	<input checked="" type="checkbox"/>	tsy 7.125 20230215 19930216	2,090,000	Price	125-13	4.963	17.86	38	7			04/06/05	10.85	2,866	1.61	2,641,510	912810EP9	Tsy		
9	<input checked="" type="checkbox"/>	TBA FN20 5.50 1	2,000,000	Price	101-16	7.546	3.73	358	318	266	266	04/13/05	5.10	1,038	(39.72)	2,033,667	01F052516	Mtg		
10	<input checked="" type="checkbox"/>	tsy 7.250 20220815 19920817	1,220,000	Price	126-28	4.928	17.36	35	4			04/06/05	10.64	1,660	1.54	1,560,026	912810EM6	Tsy		
11	<input checked="" type="checkbox"/>	tsy 5.375 20310215 20010215	943,000	Price	107-29+	4.834	25.86	14	(12)			04/06/05	14.26	1,461	2.91	1,024,720	912810FP8	Tsy		
12	<input checked="" type="checkbox"/>	tsy 6.250 20300515 20000215	840,000	Price	118-12	4.962	25.11	28	1			04/06/05	13.34	1,354	2.60	1,014,917	912810FM5	Tsy		
13	<input checked="" type="checkbox"/>	tsy 6.250 20230815 19930816	710,000	Price	115-03+	4.983	18.36	40	9			04/06/05	11.32	932	1.74	823,453	912810EQ7	Tsy		
14	<input checked="" type="checkbox"/>	tsy 8.000 20211115 19911115	450,000	Price	134-30	4.901	16.61	34	2			04/06/05	10.01	622	1.38	621,326	912810EL8	Tsy		
15	<input checked="" type="checkbox"/>	tsy 8.125 20210815 19910815	50,000	Price	136-06	4.886	16.36	33	1			04/06/05	10.04	69	1.37	68,656	912810EK0	Tsy		
16	<input checked="" type="checkbox"/>	tsy 4.000 20150215 20050215	40,000	Price	96-22	4.417	9.86	(4)	(40)			04/06/05	7.99	31	0.76	38,897	912828DM9	Tsy		
17	<input checked="" type="checkbox"/>	TYM5	0	Price	109-15							04/06/05					200506TYM	Future		
18	<input checked="" type="checkbox"/>	FVM5	0	Price	107-00							04/06/05					200506FVM	Future		
19	<input checked="" type="checkbox"/>	USU9	0	Price	111-03							04/06/05					200509USU	Future		
20	<input checked="" type="checkbox"/>	TYU5	0	Price	109-07							04/06/05					200509TYU	Future		
21	<input checked="" type="checkbox"/>	TUU5	0	Price	103-08							04/06/05					200509TUU	Future		
22	<input checked="" type="checkbox"/>	FVU5	0	Price	106-17+							04/06/05					200509FVU	Future		
23	<input checked="" type="checkbox"/>	TBA FN30 5.00 1	0	Price	98-09+	6.869	6.41	264	226	201	201	04/13/05	5.83	0	(14.49)	0	01F050619	Mtg		
24	<input checked="" type="checkbox"/>	tsy 3.375 20070115 19970206	0	Price	126-27	(10.041)	1.78	(1368)	(1406)			04/06/05	1.83	0	0.04	0	9128272M3	Tip		
25	<input checked="" type="checkbox"/>	tsy 3.625 20080115 19980115	0	Price	127-16	(5.419)	2.78	(926)	(965)			04/06/05	2.74	0	0.09	0	9128273T7	Tip		
26	<input checked="" type="checkbox"/>	tsy 3.875 20090115 19990115	0	Price	128-31+	(3.273)	3.78	(724)	(764)			04/06/05	3.62	0	0.15	0	9128274Y5	Tip		
27	<input checked="" type="checkbox"/>	tsy 4.250 20100115 20000115	0	Price	129-22	(1.691)	4.78	(580)	(619)			04/06/05	4.44	0	0.23	0	9128275V8	Tip		
28	<input checked="" type="checkbox"/>	tsy 0.875 20100415 20041015	0	Price	98-26+	1.114	5.02	(302)	(342)			04/06/05	4.88	0	0.27	0	912828CZ1	Tip		
29	<input checked="" type="checkbox"/>	tsy 3.500 20110115 20010116	0	Price	122-31+	(0.426)	5.78	(461)	(500)			04/06/05	5.32	0	0.33	0	9128276R8	Tip		
30	<input checked="" type="checkbox"/>	tsy 3.375 20120115 20020115	0	Price	121-10+	0.204	6.78	(405)	(443)			04/06/05	6.14	0	0.43	0	9128277J5	Tip		
31	<input checked="" type="checkbox"/>	tsy 3.000 20120715 20020715	0	Price	118-13	0.428	7.28	(386)	(424)			04/06/05	6.61	0	0.50	0	912828AF7	Tip		
32	<input checked="" type="checkbox"/>	tsy 1.875 20130715 20030715	0	Price	107-27+	0.887	8.28	(347)	(384)			04/06/05	7.67	0	0.65	0	912828BD1	Tip		
33	<input checked="" type="checkbox"/>	tsy 2.000 20140115 20040115	0	Price	106-29	1.169	8.78	(322)	(358)			04/06/05	8.04	0	0.72	0	912828BW9	Tip		
34	<input checked="" type="checkbox"/>	tsy 1.625 20150115 20050115	0	Price	99-06	1.716	9.78	(274)	(310)			04/06/05	8.97	0	0.89	0	912828DH0	Tip		
35	<input checked="" type="checkbox"/>	tsy 2.375 20250115 20040715	0	Price	103-16	2.157	19.78	(245)	(275)			04/06/05	15.72	0	2.92	0	912810FR4	Tip		
													72,461		242,899,422					
			242,098,114																	
<div><div><input type="checkbox"/> Stochastic Analysis</div><div><input checked="" type="checkbox"/> Sensitivity Analysis</div></div>																				
Market Env: mymarket										Market Shift:										
Calculations Done for Portfolio: Tony90																				

- Yield curve level (absolute)
- Yield curve shift (relative level to yield curve)
- Index level for indexed bond
- Volatility level for stochastic analysis
- Fundamental assumption such as
 - Prepayment model
 - Default model

[illegible]

Portfolio																			
WholeLoanCDO	cmoDesk	demoPort1	demoPort2	Tony90															
		BondDescription	Face	Targeting	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield
1	<input checked="" type="checkbox"/>	3.625 20100115 20000115	100,000,000	Price	98.01+	4.078	4.78	(3)	(42)	04/06/08	4.30	42,826	0.22	98,888,480	9102800-02	Tip			
2	<input checked="" type="checkbox"/>	3.750 20070331 20050331	50,000,000	Price	100.01+	3.723	1.90	(0)	(40)	04/06/05	1.99	9,400	0.05	50,055,730	9120300-00	Tip			
3	<input checked="" type="checkbox"/>	FHL2600 TY -48,000,000	Price	100.00	5.608	4.40	194	104		04/13/08	3.84	16,486	0.16	48,088,000	319303M-08	htp			
4	<input checked="" type="checkbox"/>	FHMO3000 TY -27,466,113	Price	103.16	4.070	8.76	12	(26)	(26)	04/13/08	6.67	16,980	0.40	28,179,077	319307T-08	htp			
5	<input checked="" type="checkbox"/>	FHMO3087 TE -23,263,000	Price	100.23+	3.833	8.68	(24)	(7)	(72)	04/13/08	5.60	11,262	0.30	22,887,323	319303B-11	htp			
6	<input checked="" type="checkbox"/>	1.500 20050731 20030731	10,000,000	Price	99.70	2.056	0.32	(3)	(74)	04/06/05	0.32	317	0.00	9,903,630	9120300-09	Tip			
7	<input checked="" type="checkbox"/>	1.600 20020515 19990215	5,500,000	Price	111.17+	4.951	20.86	33	4	04/06/05	12.23	7,809	2.10	6,392,292	9120100-04	Tip			
8	<input checked="" type="checkbox"/>	1.7125 20050731 19990215	2,000,000	Price	125.43	4.963	17.86	30	7	04/06/05	10.05	2,086	1.61	2,041,510	9120100-09	Tip			
9	<input checked="" type="checkbox"/>	TBA FN30 6.5 1	2,500,000	Price	101.16	6.363	8.17	168	182	161	161	04/13/08	6.88	1,337	(8.42)	2,033,887	9105051-16	htp	
10	<input checked="" type="checkbox"/>	1.7250 20020015 19990007	1,220,000	Price	106.20	4.920	17.36	35	4	04/06/05	10.04	1,060	1.51	1,580,026	9120100-16	Tip			
11	<input checked="" type="checkbox"/>	1.575 20010215 20010215	943,000	Price	107.29+	4.034	25.16	14	(12)	04/06/05	14.26	1,461	2.91	1,024,720	9120100-16	Tip			
12	<input checked="" type="checkbox"/>	1.6250 20000515 20000215	840,000	Price	118.12	4.962	25.11	20	1	04/06/05	13.34	1,354	2.60	1,014,917	9120100-16	Tip			
13	<input checked="" type="checkbox"/>	1.6250 20000515 19990016	710,000	Price	115.03+	4.963	18.36	40	9	04/06/05	11.32	932	1.74	822,453	9120100-07	Tip			
14	<input checked="" type="checkbox"/>	1.6000 20021115 19911115	450,000	Price	134.30	4.901	16.31	34	2	04/06/05	10.01	622	1.38	621,206	9120100L-8	Tip			
15	<input checked="" type="checkbox"/>	1.6125 20010015 19910015	50,000	Price	136.06	4.886	16.36	33	1	04/06/05	10.04	69	1.37	69,056	9120100L-0	Tip			
16	<input checked="" type="checkbox"/>	1.4000 20010015 20050215	40,000	Price	96.22	4.417	9.86	(4)	(40)	04/06/05	7.99	31	0.76	30,897	9120200-09	Tip			
17	<input checked="" type="checkbox"/>	TYM5	0	Price	109.15					04/06/05					2005001TYM	Future			
18	<input checked="" type="checkbox"/>	FVMS	0	Price	107.00					04/06/05					2005001TYM	Future			
19	<input checked="" type="checkbox"/>	USU9	0	Price	111.03					04/06/05					2005001USU	Future			
20	<input checked="" type="checkbox"/>	TYU5	0	Price	109.07					04/06/05					2005001TYU	Future			
21	<input checked="" type="checkbox"/>	TUAS	0	Price	102.00					04/06/05					2005001TUAS	Future			
22	<input checked="" type="checkbox"/>	FVU5	0	Price	106.17+					04/06/05					2005001FVU	Future			
23	<input checked="" type="checkbox"/>	TBA FN30 5.0 1	0	Price	86.06+	5.076	16.08	132	400	92	92	04/13/08	9.17	0	(4.66)	0	9105001-16	htp	
24	<input checked="" type="checkbox"/>	3.375 20070115 19870206	0	Price	126.27	(10.041)	1.70	(1360)	(1406)	04/06/05	1.63	0	0.04	0	9120272M3	Tip			
25	<input checked="" type="checkbox"/>	3.625 20000015 19860015	0	Price	127.16	(5.419)	2.70	(900)	(965)	04/06/05	2.74	0	0.09	0	9120271M3	Tip			
26	<input checked="" type="checkbox"/>	3.875 20000015 19860015	0	Price	129.31+	(2.723)	3.70	(724)	(741)	04/06/05	3.62	0	0.15	0	9120274Y5	Tip			
27	<input checked="" type="checkbox"/>	3.425 20010115 20000115	0	Price	129.22	(1.891)	4.78	(580)	(619)	04/06/05	4.44	0	0.23	0	9128279Y6	Tip			
28	<input checked="" type="checkbox"/>	3.875 20010015 20001015	0	Price	86.26+	1.114	5.02	(302)	(342)	04/06/05	4.88	0	0.27	0	9126262-21	Tip			
29	<input checked="" type="checkbox"/>	3.500 20011015 20001016	0	Price	122.31+	(0.426)	5.78	(481)	(500)	04/06/05	5.32	0	0.33	0	9126276M9	Tip			
30	<input checked="" type="checkbox"/>	3.375 20012015 20000215	0	Price	121.10+	0.204	6.78	(605)	(443)	04/06/05	6.14	0	0.43	0	9126275-16	Tip			
31	<input checked="" type="checkbox"/>	3.000 20012015 20000715	0	Price	118.13	0.428	7.28	(389)	(424)	04/06/05	6.61	0	0.50	0	9126269F7	Tip			
32	<input checked="" type="checkbox"/>	3.875 20013015 20000715	0	Price	107.27+	0.887	8.28	(347)	(384)	04/06/05	7.67	0	0.65	0	9126268D1	Tip			
33	<input checked="" type="checkbox"/>	3.000 20014015 20001015	0	Price	106.29	1.189	8.78	(322)	(358)	04/06/05	8.04	0	0.72	0	9126269M9	Tip			
34	<input checked="" type="checkbox"/>	3.825 20015015 20000215	0	Price	99.08	1.716	9.78	(274)	(310)	04/06/05	8.97	0	0.89	0	9126263D4	Tip			
35	<input checked="" type="checkbox"/>	3.375 20020015 20000715	0	Price	103.16	2.157	18.78	(245)	(275)	04/06/05	15.72	0	2.92	0	912610FR4	Tip			
242,090,114														92,720		242,099,422			
<input type="checkbox"/> Stochastic Analysis <input checked="" type="checkbox"/> Sensitivity Analysis														VaR_Rpt					
Calculations Done for Portfolio: Tony90																			



Run Portfolio for What-if Scenario

Portfolio																			
WholeLoanCM0 cmoDesk demoPort1 demoPort2 Tony90																			
On	BondDescription	Face	Targeting	Price	Yield	vYAL	SprdTsy	SprdSwap	zSpread	OAS	Settle	effDuration	effDV01	effConvexity	MarketValue	CUSIP	Group Key		
1	tsy 3.625 20100115 20050115	100,000,000	Price	98-01+	4.078	4.78	(3)	(42)			04/06/05	4.30	42,525	0.22	98,858,489	912828D G2	Tsy		
2	tsy 3.750 20070331 20050331	50,000,000	Price	100-01+	3.723	1.98	(0)	(40)			04/06/05	1.89	9,480	0.05	50,055,738	912828D Q0	Tsy		
3	FHL2590 TY	48,000,000	Price	100-00	5.508	4.49	144	104			04/13/05	3.84	18,486	0.19	48,088,000	31393NMCO	Mtg		
4	FNM03099 TD	27,166,113	Price	103-18	4.370	6.76	12	(26)	(28)	(28)	04/13/05	5.67	15,968	0.40	28,179,047	31393TQSS	Mtg		
5	FNM03087 TE	22,393,000	Price	100-23+	3.833	5.66	(34)	(74)	(72)	(72)	04/13/05	5.00	11,292	0.30	22,587,222	31393E3L1	Mtg		
6	tsy 1.500 20050731 20030731	10,000,000	Price	99-18	2.856	0.32	(3)	(34)			04/06/05	0.32	317	0.00	9,983,638	912828BE9	Tsy		
7	tsy 6.000 20260215 19960215	5,580,000	Price	113-17+	4.951	20.86	33	4			04/06/05	12.33	7,869	2.10	6,382,292	912810EV4	Tsy		
8	tsy 7.125 20230215 19930216	2,090,000	Price	125-13	4.963	17.86	38	7			04/06/05	10.85	2,866	1.61	2,641,510	912810EP9	Tsy		
9	TBA FN20 5.50 1	2,000,000	Price	101-16	6.393	9.17	198	162	151	151	04/13/05	6.08	1,237	(8.42)	2,033,667	01F052516	Mtg		
10	tsy 7.250 20220815 19920817	1,220,000	Price	126-28	4.928	17.36	35	4			04/06/05	10.64	1,660	1.54	1,560,026	912810EM6	Tsy		
11	tsy 5.375 20310215 20010215	943,000	Price	107-29+	4.834	25.86	14	(12)			04/06/05	14.26	1,461	2.91	1,024,720	912810FP8	Tsy		
12	tsy 6.250 20300515 20000215	840,000	Price	118-12	4.962	25.11	28	1			04/06/05	13.34	1,354	2.60	1,014,917	912810FM5	Tsy		
13	tsy 6.250 20230815 19930816	710,000	Price	115-03+	4.983	18.36	40	9			04/06/05	11.32	932	1.74	823,453	912810EQ7	Tsy		
14	tsy 8.000 20211115 19911115	450,000	Price	134-30	4.901	16.61	34	2			04/06/05	10.01	622	1.38	621,326	912810EL8	Tsy		
15	tsy 8.125 20210815 19910815	50,000	Price	136-06	4.886	16.36	33	1			04/06/05	10.04	69	1.37	68,656	912810EK0	Tsy		
16	tsy 4.000 20150215 20050215	40,000	Price	96-22	4.417	9.86	(4)	(40)			04/06/05	7.99	31	0.76	38,897	912828DM9	Tsy		
17	TYM5	0	Price	109-15							04/06/05					200506TYM	Future		
18	FVM5	0	Price	107-00							04/06/05					200506FVM	Future		
19	USU9	0	Price	111-03							04/06/05					200509USU	Future		
20	TYU5	0	Price	109-07							04/06/05					200509TYU	Future		
21	TUU5	0	Price	103-08							04/06/05					200509TUU	Future		
22	FVU5	0	Price	106-17+							04/06/05					200509FVU	Future		
23	TBA FN30 5.00 1	0	Price	98-09+	5.876	16.09	132	100	92	92	04/13/05	9.17	0	(4.69)	0	01F050619	Mtg		
24	tsy 3.375 20070115 19970206	0	Price	126-27	(10.041)	1.78	(1368)	(1406)			04/06/05	1.83	0	0.04	0	9128272M3	Tip		
25	tsy 3.625 20080115 19980115	0	Price	127-16	(5.419)	2.78	(926)	(965)			04/06/05	2.74	0	0.09	0	9128273T7	Tip		
26	tsy 3.875 20090115 19990115	0	Price	128-31+	(3.273)	3.78	(724)	(764)			04/06/05	3.62	0	0.15	0	9128274Y5	Tip		
27	tsy 4.250 20100115 20000115	0	Price	129-22	(1.691)	4.78	(580)	(619)			04/06/05	4.44	0	0.23	0	9128275W8	Tip		
28	tsy 0.875 20100415 20041015	0	Price	98-26+	1.114	5.02	(302)	(342)			04/06/05	4.88	0	0.27	0	912828CZ1	Tip		
29	tsy 3.500 20110115 20010116	0	Price	122-31+	(0.426)	5.78	(461)	(500)			04/06/05	5.32	0	0.33	0	9128276R8	Tip		
30	tsy 3.375 20120115 20020115	0	Price	121-10+	0.204	6.78	(405)	(443)			04/06/05	6.14	0	0.43	0	9128277J5	Tip		
31	tsy 3.000 20120715 20020715	0	Price	118-13	0.428	7.28	(386)	(424)			04/06/05	6.61	0	0.50	0	912828AF7	Tip		
32	tsy 1.875 20130715 20030715	0	Price	107-27+	0.887	8.28	(347)	(384)			04/06/05	7.67	0	0.65	0	912828BD1	Tip		
33	tsy 2.000 20140115 20040115	0	Price	106-29	1.169	8.78	(322)	(358)			04/06/05	8.04	0	0.72	0	912828BV9	Tip		
34	tsy 1.625 20150115 20050115	0	Price	99-06	1.716	9.78	(274)	(310)			04/06/05	8.97	0	0.89	0	912828DH0	Tip		
35	tsy 2.375 20250115 20040715	0	Price	103-16	2.157	19.78	(245)	(275)			04/06/05	15.72	0	2.92	0	912810FR4	Tip		
												92,728		242,899,422					
242,098,114																			
<input type="checkbox"/> Stochastic Analysis <input checked="" type="checkbox"/> Sensitivity Analysis Market Env: mymarket Market Shift: VaR_5pct																			
Calculations Done for Portfolio: Tony90																			

Customize your summary report for easier decision making for large portfolio.

- Bucket portfolio in various formats.
- Trace reports at time series performance for actual position book.
- Create total rate of return for actual position book.

Report Station

Max Rows: 500 Data Source: XRA

risk report
DV01 by Sector and Duration

	less 6mo	6mo -1yr	1-2yr	2-3yr	3-4yr	4-5yr	5-7yr	7-10yr	greater 10yr	Totals
Mtg	(4138.97)			4891.21	18499.51		1037.99			20289.74
Tip			0.00	0.00	0.00	0.00	0.00	(486.05)	0.00	(486.05)
Tsy	(116.78)	0.00	9479.68	0.00	0.00	42524.80	0.00	(430.93)	1200.84	52657.60
Totals	(4255.75)	0.00	9479.68	4891.21	18499.51	42524.80	1037.99	(916.99)	1200.84	72461.29

Report 1 Report 2

Finished: Displaying 3 Rows...* Information based on data source "FIA". Reporting Time: Thu Apr 14 10:16:16 EDT 2005

Bucket Portfolio by Duration

Report Station

Max Rows: 500 Data Source XRA

**risk report
DV01 by Duration**

	effDuration	effDV01
1	less 6mo	(4,256)
2	6mo-1yr	0
3	1-2yr	9,480
4	2-3yr	4,891
5	3-4yr	18,500
6	4-5yr	42,525
7	5-7yr	1,038
8	7-10yr	(917)
9	greater 10yr	1,201
Totals		72,461

Report 1 **Report 2**

Finished: Displaying 9 Rows... * Information based on data source "FIA". Reporting Time: Thu Apr 14 10:45:44 EDT 2005

VaR – Your expected loss over a horizon time period at a given confidence interval.

- Run portfolio with our VaR assumptions
 - Horizon time period – two weeks
 - Yield curve up/down shift for 5% and 1% significant level in probability
 - Log Normal distribution for interest rate movement.

- Look at our up/down market value columns under VaR scenarios for 1 and 5 % level
- Check out the summary report of up/down market value for various bucket VaR such as by “maturity”




































Run Portfolio Under VaR

Portfolio																	
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Up/Down Market Values under VaR

Portfolio																		
<div><div></div></div>																		
WholeLoanCMD cmoDesk demoPort1 demoPort2 Tony90																		
	On	BondDescription	Face	Targetir	Price	Yield	vWAL	SpndTsy	SpndSwap	zSpreac	OAS	Settle	effDurat	effDV01	effConv	Group Key	VaR_5pctPrice	VaR_5pctPriceDrop
1	<input checked="" type="checkbox"/>	tsy 3.625 20100115 20050115	100,000,000	Price	98-01+	4.078	4.78	(3)	(42)			04/06/05	4.30	42525	0.22	Tsy	96.9180696891	1.12930074739
2	<input checked="" type="checkbox"/>	tsy 3.750 20070331 20050331	50,000,000	Price	100-01+	3.723	1.98	(0)	(40)			04/06/05	1.89	9480	0.05	Tsy	99.5936778388	0.456322161162
3	<input checked="" type="checkbox"/>	FHL2590 TY	48,000,000	Price	100-00	5.508	4.49	144	104			04/13/05	3.85	18500	0.19	Mtge		
4	<input checked="" type="checkbox"/>	FNM03099 TD	27,166,113	Price	103-18	(5.996)	0.35	(892)	(922)	(916)	(916)	04/13/05	(1.47)	(4139)	(67.99)	Mtge	104.329269553	-0.767269553388
5	<input checked="" type="checkbox"/>	FNM03087 TE	22,393,000	Price	100-23+	3.689	3.14	(20)	(59)	(61)	(61)	04/13/05	2.90	6561	0.15	Mtge	99.9902348445	0.74376515549
6	<input checked="" type="checkbox"/>	tsy 1.500 20050731 20030731	10,000,000	Price	99-18	2.856	0.32	(3)	(34)			04/06/05	0.32	317	0.00	Tsy	99.5095474084	0.0574906713637
7	<input checked="" type="checkbox"/>	tsy 6.000 20260215 19960215	5,580,000	Price	113-17+	4.951	20.86	33	4			04/06/05	12.33	7869	2.10	Tsy	109.490883622	4.05838106943
8	<input checked="" type="checkbox"/>	tsy 7.125 20230215 19930216	2,090,000	Price	125-13	4.963	17.86	38	7			04/06/05	10.85	2866	1.61	Tsy	121.466599602	3.9373002676
9	<input checked="" type="checkbox"/>	TBA FN20 5.50 1	2,000,000	Price	101-16	7.545	3.73	358	318	266	266	04/13/05	5.10	1038	(39.72)	Mtge	99.6212540695	1.87874593049
10	<input checked="" type="checkbox"/>	tsy 7.250 20220815 19920817	1,220,000	Price	126-28	4.928	17.36	35	4			04/06/05	10.64	1660	1.54	Tsy	122.966073358	3.90352967234
11	<input checked="" type="checkbox"/>	tsy 5.375 20310215 20010215	943,000	Price	107-29+	4.834	25.86	14	(12)			04/06/05	14.26	1461	2.91	Tsy	103.465385379	4.45821929474
12	<input checked="" type="checkbox"/>	tsy 6.250 20300515 20000215	840,000	Price	118-12	4.962	25.11	28	1			04/06/05	13.34	1354	2.60	Tsy	113.737122094	4.63467451051
13	<input checked="" type="checkbox"/>	tsy 6.250 20230815 19930816	710,000	Price	115-03+	4.983	18.36	40	9			04/06/05	11.32	932	1.74	Tsy	111.340022929	3.7760601459
14	<input checked="" type="checkbox"/>	tsy 8.000 20211115 19911115	450,000	Price	134-30	4.901	16.61	34	2			04/06/05	10.01	622	1.38	Tsy	130.975950709	3.95842101146
15	<input checked="" type="checkbox"/>	tsy 8.125 20210815 19910815	50,000	Price	136-06	4.886	16.36	33	1			04/06/05	10.04	69	1.37	Tsy	132.243865133	3.94550939239
16	<input checked="" type="checkbox"/>	tsy 4.000 20150215 20050215	40,000	Price	96-22	4.417	9.86	(4)	(40)			04/06/05	7.99	31	0.76	Tsy	94.4895791215	2.20111997678
17	<input checked="" type="checkbox"/>	TYM5	0	Price	109-15							04/06/05				Future		
18	<input checked="" type="checkbox"/>	FVM5	0	Price	107-00							04/06/05				Future		
19	<input checked="" type="checkbox"/>	USU9	0	Price	111-03							04/06/05				Future		
20	<input checked="" type="checkbox"/>	TYU5	0	Price	109-07							04/06/05				Future		
21	<input checked="" type="checkbox"/>	TUU5	0	Price	103-08							04/06/05				Future		
22	<input checked="" type="checkbox"/>	FVU5	0	Price	106-17+							04/06/05				Future		
23	<input checked="" type="checkbox"/>	TBA FN30 5.00 1	0	Price	98-09+	6.869	6.41	264	226	201	201	04/13/05	5.83	0	(14.49)	Mtge	96.6873915	1.60950849996
24	<input checked="" type="checkbox"/>	tsy 1.250 20050531 20030531	0	Price	99-25	2.671	0.15	154	(31)			04/06/05	0.15	0	0.00	Tsy	99.7587901995	0.0256439999306
25	<input checked="" type="checkbox"/>	tsy 1.125 20050630 20030630	0	Price	99-20+	2.670	0.23	14	(43)			04/06/05	0.23	0	0.00	Tsy	99.595862171	0.0417803683264
26	<input checked="" type="checkbox"/>	tsy 1.625 20051031 20031031	0	Price	99-07+	2.989	0.57	(17)	(42)			04/06/05	0.55	0	0.01	Tsy	99.1308626683	0.10840214313
27	<input checked="" type="checkbox"/>	tsy 5.750 20051115 20001115	0	Price	101-16	3.232	0.61	6	(20)			04/06/05	0.58	0	0.01	Tsy	101.375821433	0.123653236928
28	<input checked="" type="checkbox"/>	tsy 4.875 20051130 20001130	0	Price	99-09	3.959	0.65	(14)	(40)			04/06/05	0.64	0	0.01	Tsy	99.1180000000	0.118000000000
242,098,114																	72461	
<div><div><input type="checkbox"/> Stochastic Analysis</div><div><input checked="" type="checkbox"/> Sensitivity Analysis</div><div>Market Env: mymarket</div><div>Market Shift: VaR_5pct;VaR_1pct</div></div>																		
Calculations Done for Portfolio:Tony90																		

VaR Summary Report – 1% Level

Report Station

Max Rows: 500 Data Source: XRA

VaR report
VaR at 1 pcnt level

	Less 6mo	6mo-1y	1-2	2-3	3-4	4-5	5-6	6-7	7-10	Greater 10yr	Totals
Future	(0.00)										(0.00)
Mtge	(0.11)			0.06	0.00		0.02				(0.03)
Tsy	0.00	0.00	0.12	0.00	0.00	0.61	0.00	0.00	(0.01)	0.02	0.74
Totals	(0.11)	0.00	0.12	0.06	0.00	0.61	0.02	0.00	(0.01)	0.02	0.71

Report 1 Report 2

VaR Summary Report – 5% Level

Report Station

Max Rows: 500 Data Source: XRA

**VaR report
VaR at 5 pcnt level**

	Less 6mo	6mo-1y	1-2	2-3	3-4	4-5	5-6	6-7	7-10	Greater 10yr	Totals
Future	(0.00)										(0.00)
Mtge	(0.09)			0.04	0.00		0.02				(0.03)
Tsy	0.00	0.00	0.09	0.00	0.00	0.46	0.00	0.00	(0.01)	0.01	0.55
Totals	(0.09)	0.00	0.09	0.04	0.00	0.46	0.02	0.00	(0.01)	0.01	0.52

Report 1 Report 2

For Additional Information or Live Demo on Bond Access

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