

FI-STAR

Enterprise Trading System for Fixed Income Securities

Introducing FI-STAR

- “FI-STAR” derived its name from Fixed Income Structuring, Trading, And Risk Management.
- This superior enterprise-level fixed income trading system ensures real-time sharing of trading data and position information across different user groups and trading desks.
- FI-STAR seamlessly integrates real-time access to information, fast and convenient trade execution, and advanced risk management into one cohesive user interface design.

FI-STAR
Action Edit View Tools Launch Window Help

Current Markets

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
1	912795VF5	2.730000	2.787	34.073	Jul-07-2005
2	912795VU2	3.037500	3.128	25.451	Oct-06-2005
3	912828CD0	98.144531	3.434	34.072	Mar-31-2006
4	912828DQ0	100.029297	3.734	42.458	Mar-31-2007
5	912828DK3	98.623047	3.887	45.113	Feb-15-2008
6	912828DP2	99.406250	4.134	45.329	Mar-15-2010
7	912828DM9	96.291016	4.469	46.293	Feb-15-2015
8	912810FP8	109.187500	4.754	49.183	Feb-15-2031

Portfolio

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	(89)	4.021	4.149	411.6	32	97.78	4.02	0.203	912828DB3
63	USNT 3.5 12/15/09	0	97.554	(83)	4.077	4.230	417.2	28	97.51	4.08	0.210	912828DE7
64	USNT 3.625 04/15/10	100,000,000	99.500	(97)	3.739	4.312	432.6	79	99.00	3.74	0.218	912828DG2
65	USNT 3.5 02/15/10	0	97.471	(83)	4.078	4.396	430.7	36	97.43	4.08	0.225	912828DL1
66	USNT 6.5 02/15/10	0	110.855	(85)	4.081	4.184	464.6	0	110.81	4.08	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	(81)	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

PrL Totals
Realized: (\$) 16,532 Accretion: (\$) 25
Unrealized: (\$) 1,397,980 Commissions: (\$) 0
Total: (\$) 1,414,493

Positions Totals
Long: 236,423,000
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 Proc
23	BOOKS8 912828DG2	100,000,000	B	20050405	20100115	20050406	1010310	A	072068900	99-01	98,842
22	BOOKS8 912828DG2	10,000,000	B	20050405	20100115	20050406	1010310	C	072068900	99-01	9,894
21	BOOKS8 912828DG2	0	B	20050405	20100115	20050406	1010310	C	072068900	99-01	98,842
20	BOOKT4 912828DB3	7,000,000	B	20050405	20091115	20050406	1010022	A	072068900	97-04	6,894
19	BOOKT3 912828CX8	20,000,000	B	20050405	20091015	20050406	1008890	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	10,765
13	BOOKS8 912828DG2	100,000,000	B	20050405	20100115	20050406	1010310	C	072068900	99-01	98,842
12	BOOKS7 200506FVM	10,000,000	S	20050405	20050630	20050406	1010289	C	072068900	107-21	10,765
11	BOOKS5 912828DQ0	10,000,000	B	20050405	20070331	20050406	1010607	A	072068900	100-02	10,012

Trade Entry

Default: Modify Mode

CUSIP: 912828DG2 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
 Wf Comm: 0 Fox Comm: 0 Broker Comm: 0
 Sales Comm: 0 Future Comm: 0 Elec/Paper Tix: E
 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

The FI-STAR trading system is primarily composed of four main business modules: Portfolio, Current Markets, Trade Entry, and Trade Blotter.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30 Acc 42 Acc 25 Acc 66 Acc 06 Acc 17 Acc 75 Acc 45 Fed Auct Acc 90 Acc 94 Acc 96

Instrument	Position	Key	Depend	PriceQuc	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Secur	UnRealiz
32	USBD 6.625 20270215		2/27	2/26	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05	0.002	12.583	2.290	02/15/27	20031103		912810EZ7	6405	
33	USBD 6.375 20270815		27-Aug	11/27	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45	0.002	12.814	2.379	08/15/27	20031103		912810FA1	6406	
34	USBD 6.125 20271115			11/27	111-25/	5.255464		5.255	43.9	(2.332)	1468.74	0.002	12.809	2.408	11/15/27	20031103		912810FB9	6408	
35	USBD 5.5 20280815	7,000.	8/28	11/28	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	6409	
36	USBD 5.25 20281115		11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.609)	1380.52	0.002	13.497	2.664	11/15/28	20031103		912810FF0	6410	
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.256792	0.7	5.256	53.4	(5.354)	1389.14	0.002	13.747	2.734	02/15/29	20031103		912810F68	6411	
38	USBD 6.125 20290815	10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	6412	1.26
39	USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	6413	1.61
40	USBD 5.375 20310215	12,000.	30yr	10yr	103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	6415	
41	USNT 6.25 20070215		old-5	111-23/5		2.468505	(37.3)	2.468			334.90	0.009	2.961	0.108	02/15/07	20031103		912827J0	6432	
42	USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627			361.35	0.009	3.102	0.120	05/15/07	20031103		912827J05	6440	
43	USNT 6.125 20070815	5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740			382.06	0.008	3.369	0.138	08/15/07	20031103	3,517.3	9128273E0	6448	
44	USNT 5.5 20080215	10,000.	8/07	110-06/4		2.943954	20.4	2.944			423.14	0.007	3.798	0.173	02/15/08	20031103	20,319.7	9128273X8	6463	
45	USNT 5.625 20080515		8/07	110-22/		3.077807	33.8	3.078			445.81	0.007	3.933	0.188	05/15/08	20031103		9128274F6	6471	
46	USNT 4.25 20031115		1/yr	100-03/		0.994815	99.5	0.842			3.05	1.024	0.030	0.000	11/15/03	20031103		9128274J3	6481	
47	USNT 4.75 20081115		8/07	106-27/2		3.261765	52.2	3.268			478.87	0.007	4.388	0.231	11/15/08	20031103		9128274V1	6482	

Trade Entry

Detailed: Modify Mode

CUSIP: 912810FF0 BuySell: BUY Customer: HYAKUGO BANK/ HYAKUGO/ 0025
 Price Quote: 99.55623 Price Type: D Account: 072069454
 Face Amt: 10,000,000 OR 10,000 by 1000

Current Markets

Today's Market

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

Last Updated 01:05 PM

CUSIP	Price	Yield	Swap Spread	Maturity
1 912795PH8	0.932500	0.950	21.984	Jan-29-2004
2 912795PW5	1.022500	1.045	18.254	Apr-29-2004

Trade Blotter

Today's Trades Failed Trades

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
4	072068464	B075H4	1	11/03/03 10:58	162536	20031103	20070815	20031104	19970815	6448	6	6.125	6.125	20031103	A B	5,000,000.	9128273E0	112.00
3	072068464	B075H5	1	11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	5.375	5.375	20031103	A B	12,000,000.	912810FP8	103.00
2	072068464	B075H6	1	11/03/03 12:28	162538	20031103	20290815	20031104	19990815	6412	72	6.125	6.125	20031103	A B	10,000,000.	912810FJ2	99.66
1	072068464	B075H7	1	11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A B	11,000,000.	912810FM5	99.66

Each module can be customized for its size, position, look and feel, and these preferences are saved for each user.



Portfolio - Acct 45																				
Acc 30	Acc 42	Acc 25	Acc 66	Acc 06	Acc 17	Acc 75	Acc 45	Fed Auct	Acc 90	Acc 94	Acc 96									
Instrument	Position	Key	Depend	PriceQuc	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized+U	CUSIP	Security #	
27	USBD 7.625 20250215		8/23	132-02/	5.131232	0.4	5.130	44.8	(0.503)	1568.56		0.002	11.737	1.970	02/15/25	20031029		912810ET1	6400	
28	USBD 6.875 20250815		8/23	122-08/2	5.161232	3.4	5.161	38.4	(0.203)	1498.63		0.002	12.117	2.094	08/15/25	20031029		912810EV6	6401	
29	USBD 6.0 20260215	2/26	8/23	110-26	5.176232	4.9	5.175	40.0	(1.235)	1412.15		0.002	12.603	2.251	02/15/26	20031029		912810EW4	6402	
30	USBD 6.75 20260815		2/26	120-31/4	5.171232	(0.5)	5.170	43.3	(1.024)	1524.15		0.002	12.454	2.230	08/15/26	20031029		912810EX2	6403	
31	USBD 6.5 20261115		2/26	117-18/7	5.183232	0.7	5.183	41.2	(0.903)	1499.98		0.002	12.442	2.256	11/15/26	20031029		912810EY0	6404	
32	USBD 6.625 20270215	2/27	2/26	119-10	5.186250	1.0	5.186	40.7	(0.748)	1524.84		0.002	12.635	2.303	02/15/27	20031029		912810EZ7	6405	
33	USBD 6.375 20270815	27-Aug	11/27	115-30/7	5.197250	(0.5)	5.197	40.5	(0.947)	1509.07		0.002	12.867	2.393	08/15/27	20031029		912810FA1	6406	
34	USBD 6.125 20271115	11/27		112-18/3	5.202250		5.202	41.7	(1.348)	1484.01		0.002	12.863	2.423	11/15/27	20031029		912810FB9	6408	
35	USBD 5.5 20280815	8/28	11/28	103-31	5.212250	0.1	5.212	44.7	(2.605)	1422.11		0.002	13.530	2.641	08/15/28	20031029		912810FE3	6409	
36	USBD 5.25 20281115	11/28	2/29	100-17/	5.211250	0.5	5.211	48.4	(3.571)	1395.22		0.002	13.555	2.681	11/15/28	20031029		912810FF0	6410	
37	USBD 5.25 20290215	2/29	8/29	100-19/2	5.206250	0.7	5.206	51.6	(4.162)	1403.55		0.002	13.803	2.750	02/15/29	20031029		912810FG8	6411	
38	USBD 6.125 20290815	11,000.	8/29	old-30	113-01/7	5.199172	0.8	5.199	55.1	(3.504)	1544.01	22,436,812.	0.002	13.506	2.677	08/15/29	20031029	1,474,339.5	912810FJ2	6412
39	USBD 6.25 20300515		old-30	30yr	115-05	5.191459	9.6	5.191	64.3	(4.759)	1588.77		0.002	13.463	2.717	05/15/30	20031029		912810FM5	6413
40	USBD 5.375 20310215		30yr	10yr	104-03	5.095122	97.0	5.094	116.3	(15.068)	1509.17		0.002	14.345	3.020	02/15/31	20031029		912810FP8	6415
41	USNT 6.25 20070215			old-5	112-08	2.360369	(34.7)	2.360		338.00		0.009	2.977	0.109	02/15/07	20031029		9128272J0	6432	
42	USNT 6.625 20070515	8,000.	5/07	8/07	113-31	2.482197	(10.4)	2.482		364.83	3,855,633.	0.009	3.118	0.121	05/15/07	20031029	77,477.5	9128272U5	6440	
43	USNT 6.125 20070815		8/07	old-5	112-22/5	2.585778	(12.2)	2.586		385.87		0.008	3.386	0.139	08/15/07	20031029		9128273E0	6448	
44	USNT 5.5 20080215		8/07	110-31/2	2.789418	18.4	2.769			427.86		0.007	3.816	0.175	02/15/08	20031029		9128273X8	6463	
45	USNT 5.625 20080515		8/07	111-14/2	2.916858	33.1	2.917			450.60		0.007	3.952	0.190	05/15/08	20031029		9128274F6	6471	
46	USNT 4.25 20031115		1yr	100-04/4	1.022171	(27.3)	0.909			4.44		0.704	0.043	0.000	11/15/03	20031029		9128274U3	6481	
47	USNT 4.75 20081115		8/07	107-20/6	3.100142	51.4	3.097			484.02		0.006	4.408	0.232	11/15/08	20031029		9128274V1	6482	
48	USNT 4.75 20040215		2/04	101-02/7	1.014212	0.3	0.996			29.87		0.105	0.293	0.002	02/15/04	20031029		9128275A6	6486	

Face Amt	BuySell	Price Quote	Sales Comm Type	RR Num	Current Balance	Account	Customer	CUSIP
1	8,000,000	BUY		113-00		072068454	*AKUGO/002589128	9128272U5

PnL Totals		Positions Totals		Rap		Filter(s)	
Realized: (\$)	16,532	Accretion: (\$)	25	Long:	136,423,000	A ():	-313,132
Unrealized: (\$)	-70,133	Commissions: (\$)	0	Short:	-22,384,000	B ():	-634,583
Total: (\$)	-53,601			Position:	114,039,000	C ():	0
							Normal

The Portfolio module enables users to monitor their positions, prices, and P&L in real-time. Multiple users that share the same accounts will see the same information throughout the day.

Trade Entry Breakdown

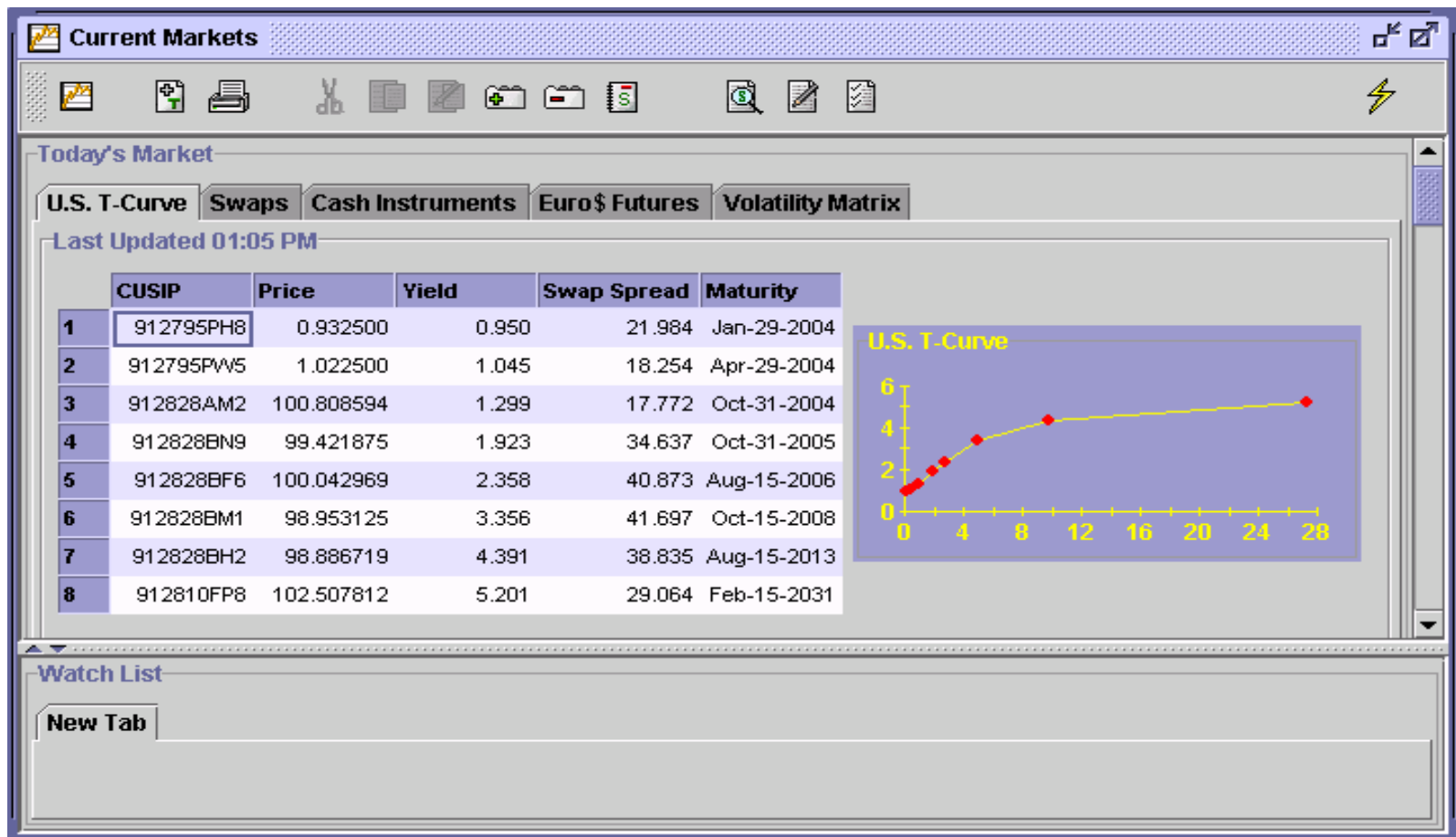
Detailed: Modify Mode

CUSIP BuySell Customer
 Price Quote Price Type Account Settle
 Face Amt OR by

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

The Trade Entry module allows users to add, modify, and cancel trades. FI-STAR includes a Batch Trade feature that allows users to execute multiple trades at once.



The Current Markets Module lets users monitor real-time market benchmarks while pricing positions. FI-STAR system can connect to most market data sources.

Trade Blotter

Select

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 912828D62	100,000,000	B	59812	20050405	20100115	20050406	1010310	A	072068900	98-01	98,842,369	98,031,250	811,118.78
22	B00KS8 912828D62	10,000,000	B	59811	20050405	20100115	20050406	1010310	C	072068900	98-01	9,884,237	9,803,125	81,111.88
21	B00KS8 912828D62	0	B	59810	20050405	20100115	20050406	1010310	C	072068900	98-01	98,842,369	98,031,250	811,118.78
20	B00KT4 912828DB3	7,000,000	B	59809	20050405	20091115	20050406	1010022	A	072068900	97-04	6,894,855	6,798,750	96,104.97
19	B00KT3 912828CX6	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 9128277L0	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 9128276T4	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 9128277J5	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 9128276R8	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 912828D62	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 912828DQ0	10,000,000	B	59800	20050405	20070331	20050406	1010607	A	072068900	100-02	10,012,418	10,006,270	6,147.54
10	B00KS6 912828DQ0	10,000,000	B	59799	20050405	20070331	20050406	1010607	A	072068900	100-02	10,012,398	10,006,250	6,147.54
9	B00KS5 912828DQ0	10,000,000	B	59798	20050405	20070331	20050406	1010607	C	072068900	100-02	10,012,398	10,006,250	6,147.54
8	B00KS4 912828DQ0	8,000,000	B	59797	20050405	20070331	20050406	1010607	A	072068900	100-08	8,024,918	8,020,000	4,918.03
7	B00KS3 912828DQ0	2,000,000	B	59796	20050405	20070331	20050406	1010607	A	072068900	100-02	2,002,480	2,001,250	1,229.51
6	B00KS2 912828DQ0	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 912828DQ0	10,000,000	B	59794	20050405	20070331	20050406	1010607	A	072068900	100-02	10,012,398	10,006,250	6,147.54
4	B00KS0 912828DQ0	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 912828DQ0	10,000,000	B	59792	20050405	20070331	20050406	1010607	A	072068900	100-11	10,040,523	10,034,375	6,147.54
2	B00KR8 9128276D9	1,000,000	S	59791	20050405	20050515	20050406	6509	A	072068179	100-00	1,026,478	1,000,000	26,477.9
1	B00KR7 912828AX8	10,000	S	59790	20050405	20050430	20050406	8387	A	072068179	99-00	9,970	9,900	70.48

The Trade Blotter Module displays and monitors users' trade journal in real-time.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

External Frame View
Grid
Cascade
Maximize
Tile Horizontally
Tile Vertically
Arrange Icons

Portfolio - Acct 45
1 Trade Blotter
2 Risk Positions
3 Current Markets
4 Trade Entry

Acc 30	Acc 42	Acc 25	Acc 66	Instrument	Position	K	Acc 45	Fed Auct	Acc 90	Acc 94	Acc 96	Spread	True Yield	GBasis	Implied F	DV01	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Secur	UnRealiz		
32				USBD 6.625 20270215			41464					0.1	5.241	42.8	(1.638)	1609.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	6405			
33				USBD 6.375 20270815		2	51464					(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	6406			
34				USBD 6.125 20271115			5464						5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	6408			
35				USBD 5.5 20280815		7,000.	34464					0.1	5.264	46.4	(3.607)	1407.31	13,185,667.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	6409			
36				USBD 5.25 20281115			33464					0.7	5.263	49.7	(4.609)	1380.52		0.002	13.497	2.664	11/15/28	20031103		912810FF0	6410			
37				USBD 5.25 20290215			56792					0.7	5.256	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810FG8	6411			
38				USBD 6.125 20290815		10,000.	49792					0.7	5.249	57.8	(4.723)	1528.18	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	6412	1,262,217.2		
39				USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6				5.243227		9.8	5.243	66.0	(5.963)	1571.83	23,944,879.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	6413	1,614,664.9
40				USBD 5.375 20310215	12,000.	30yr	10yr	103-11				5.145016		90.5	5.144	117.1	(17.080)	1493.06	23,944,879.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	6415	
41				USNT 6.25 20070215				old-5	111-23/5			2.498505		(37.3)	2.498		334.90		0.009	2.961	0.108	02/15/07	20031103		9128272J0	6432		
42				USNT 6.625 20070515				5/07	8/07	113-12/4		2.627310		(11.3)	2.627		361.35		0.009	3.102	0.120	05/15/07	20031103		9128272U5	6440		
43				USNT 6.125 20070815	5,000.	8/07	old-5	112-02/2				2.740218		(13.2)	2.740		382.06	2,553,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	9128273E0	6448		
44				USNT 5.5 20080215	10,000.			8/07	110-06/4			2.943954		20.4	2.944		423.14	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	9128273X8	6463		
45				USNT 5.625 20080515				8/07	110-22/			3.077807		33.8	3.078		445.81		0.007	3.933	0.188	05/15/08	20031103		9128274F6	6471		
46				USNT 4.25 20031115				1yre	100-03/			0.994815		99.5	0.842		3.05		1.024	0.030	0.000	11/15/03	20031103		9128274U3	6481		
47				USNT 4.75 20081115				8/07	106-27/2			3.261765		52.2	3.258		478.67		0.007	4.388	0.231	11/15/08	20031103		9128274V1	6482		
48				USNT 4.75 20040215				2/04	101-01/4			0.989475		0.3	0.971		28.50		0.110	0.279	0.002	02/15/04	20031103		9128275A6	6486		
49				USNT 5.25 20040515				old-2	102-06/4			1.065147		(31.3)	1.054		53.87		0.058	0.515	0.005	05/15/04	20031103		9128275F5	6491		
50				USNT 5.5 20090515				8/07	110-25/4			3.345146		60.5	3.345		532.22		0.006	4.694	0.266	05/15/09	20031103		9128275G3	6492		
51				USNT 6.0 20040815		8/04	old-2	103-23/5				1.170124		(20.8)	1.166		79.97		0.039	0.761	0.010	08/15/04	20031103		9128275M0	6496		
52				USNT 6.0 20090815				2/10	113-02			3.484111		(14.6)	3.481		558.73		0.036	4.885	0.287	08/15/09	20031103		9128275N8	6497		
53				USNT 5.875 20041115				old-2	104-21/7			1.283126		(9.5)	1.283		105.58		0.030	0.983	0.015	11/15/04	20031103		9128275S7	6501		

Face Amt BuySell Price Quote Sales Comm Type RR Num Current Balance Account Customer CUSIP

1 118-00 072068454 AKUGD/002589128 912810EZ7

Trade Blotter

Today's Trades Failed Trades

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price	
4	072068454	B075H4	1	11/03/03 10:56	162536	20031103	20070815	20031104	19970815	6448	6	6.125	6.125	20031103	A	B	5,000,000.	9128273E0	112.00
3	072068454	B075H5	1	11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	5.375	5.375	20031103	A	B	12,000,000.	912810FP8	103.00
2	072068454	B075H6	1	11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A	B	10,000,000.	912810FJ2	99.66
1	072068454	B075H7	1	11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A	B	11,000,000.	912810FM5	99.66

FI-STAR business modules are contained in an easy to arrange desktop.

FI-STAR

Action Edit View Tools Launch Window Help

Search Security Ctrl-E

Rap Editor

Spread Matrix

Sector Rap

View Editor

Entry Editor

Save View

Delete View

Options Ctrl-O

Instrument	Price	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Uni	CUSIP	Secur	UnRealiz	
32 USBD 6.625 202	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	6405		
33 USBD 6.375 202	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	6406		
34 USBD 6.125 202	111-25/	5.255464		5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	6408		
35 USBD 5.5 202	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	13,185,867.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	6409		
36 USBD 5.25 202	99-26	5.263464	0.7	5.263	49.7	(4.809)	1390.52		0.002	13.497	2.664	11/15/28	20031103		912810FF0	6410		
37 USBD 5.25 202	99-28/6	5.266792	0.7	5.266	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810FG8	6411		
38 USBD 6.125 20290815	10,000. 8/29 old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	6412	1.2
39 USBD 6.25 20300515	11,000. old-30	30yr 114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	23,107,396.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	6413	1.6
40 USBD 5.375 20310215	12,000. 30yr	10yr 103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	23,944,878.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	6415	
41 USNT 6.25 20070215		old-5	111-23/5	2.498505	(37.3)	2.498		334.90		0.009	2.961	0.108	02/15/07	20031103		912827J0	6432	
42 USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627	361.35		0.009	3.102	0.120	05/15/07	20031103		912827U5	6440	
43 USNT 6.125 20070815		5,000. 8/07	old-5	112-02/2	2.740218	(13.2)	2.740	382.06	2,553,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	912827M5	6448	
44 USNT 5.5 20080215		10,000.	8/07	110-06/4	2.943954	20.4	2.944	423.14	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	9128273X8	6463	
45 USNT 5.625 20080515			8/07	110-22/	3.077807	33.8	3.078	445.81		0.007	3.933	0.188	05/15/08	20031103		9128274F6	6471	
46 USNT 4.25 20031115			1yr	100-03/	0.994815	99.5	0.842	3.05		1.024	0.030	0.000	11/15/03	20031103		9128274U3	6481	
47 USNT 4.75 20081115			8/07	106-27/2	3.261765	52.2	3.258	478.67		0.007	4.388	0.231	11/15/08	20031103		9128274V1	6482	
48 USNT 4.75 20040215			2/04	101-01/4	0.989475	0.3	0.971	28.50		0.110	0.279	0.002	02/15/04	20031103		9128275A6	6486	
49 USNT 5.25 20040515			old-2	102-06/4	1.065147	(31.3)	1.054	53.87		0.058	0.515	0.005	05/15/04	20031103		9128275F5	6491	
50 USNT 5.5 20090515			8/07	110-25/4	3.345146	60.5	3.345	532.22		0.006	4.694	0.266	05/15/09	20031103		9128275G3	6492	
51 USNT 6.0 20040815			8/04	old-2	103-23/5	1.170124	(20.8)	1.166	79.97	0.039	0.761	0.010	08/15/04	20031103		9128275M0	6496	
52 USNT 6.0 20090815			2/10	113-02	3.484111	(14.6)	3.481	558.73		0.006	4.885	0.287	08/15/09	20031103		9128275N8	6497	
53 USNT 5.875 20041115			old-2	104-21/7	1.283126	(9.5)	1.283	105.58		0.030	0.983	0.015	11/15/04	20031103		9128275S7	6501	

Face Amt Buy/Sell Price Quote Sales Comm Type IRR Num Current Balance Account Customer CUSIP

1 118-00 072068454 *AKU9/D/ 002589128 912810EZ7

Trade Blotter

Today's Trades Failed Trades

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
4	072068464	B075H4	1 11/03/03 10:56	162536	20031103	20070815	20031104	19970815	6448	6	6.125	6.125	20031103	A	B	5,000,000.	9128273E0	112.00
3	072068464	B075H5	1 11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	6.375	6.375	20031103	A	B	12,000,000.	912810FP8	103.00
2	072068464	B075H6	1 11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A	B	10,000,000.	912810FJ2	99.66
1	072068464	B075H7	1 11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A	B	11,000,000.	912810FM5	99.66

FI-STAR contains powerful customizing features. Users can quickly change the look and feel of all tables using the View Editor.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30 Acc 42 Acc 25 Acc 66 Acc 06 Acc 17 Acc 75 Acc 45 Fed Auct Acc 90 Acc 94 Acc 96

Instrument	Position	Key	Depend	Price	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap A	YV01	MDur	Cux	Call Date	Factor Date	Realized-Un	CUSIP	Secur	UnRealiz	
32	USBD 6.625 20270215		2/27	2/26	118-15/		5.241484	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103	912810EZ7	6405	
33	USBD 6.375 20270815		27-Aug	11/27	115-04/8		5.251484	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103	912810FA1	6406	
34	USBD 6.125 20271115		11/27		111-25/		5.255484		5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103	912810FB9	6408	
35	USBD 5.5 20280815		7,000.	8/28	11/28	103-07/3											08/15/28	20031103	912810FE3	6409	
36	USBD 5.25 20281115		11/28	2/29	99-28	5.2											11/15/28	20031103	912810FF0	6410	
37	USBD 5.25 20290215		2/29	8/29	99-28/8	5.2											02/15/29	20031103	912810FG8	6411	
38	USBD 6.125 20290815		10,000.	8/29	old-30	112-08/7	5.2										08/15/29	20031103	1,262,217.2	912810FJ2	6412
39	USBD 6.25 20300515		11,000.	old-30	30yr	114-10/8	5.2										05/15/30	20031103	1,614,664.9	912810FM5	6413
40	USBD 5.375 20310215		12,000.	30yr	10yr	103-11	5.2										02/15/31	20031103	41,228.7	912810FP8	6415
41	USNT 6.25 20070215			old-5	111-23/5	2.4											02/15/07	20031103		912827J0	6432
42	USNT 6.625 20070515			6/07	8/07	113-12/4	2.4										05/15/07	20031103		912827U5	6440
43	USNT 6.125 20070815			5,000.	8/07	old-5	112-02/2	2.4									08/15/07	20031103	3,517.3	912827K5	6448
44	USNT 5.5 20080215			10,000.		8/07	110-06/4	2.4									02/15/08	20031103	20,319.7	9128273X8	6463
45	USNT 5.625 20080515				8/07	110-22/	2.4										05/15/08	20031103		9128274F6	6471
46	USNT 4.25 20031115			1yr	100-03/	0.4											11/15/03	20031103		9128274U3	6481
47	USNT 4.75 20081115				8/07	106-27/2	3.2										11/15/08	20031103		9128274V1	6482
48	USNT 4.75 20040215			2/04	101-01/4	0.4											02/15/04	20031103		9128275A6	6486
49	USNT 5.25 20040515			old2	102-06/4	1.0											05/15/04	20031103		9128275F5	6491
50	USNT 5.5 20090515				8/07	110-25/4	2.4										05/15/09	20031103		9128275G3	6492
51	USNT 6.0 20040815			8/04	old2	103-23/5	2.4										08/15/04	20031103		9128275M0	6496
52	USNT 6.0 20090815			2/10	113-02	3.2											08/15/09	20031103		9128275N8	6497
53	USNT 5.875 20041115			old2	104-21/7	1.2											11/15/04	20031103		9128275S7	6501

View Editor - 072068454

Data Projection Criteria

Name

- 1moHistPPY
- 1Mth CPR
- 1st Accured Date
- 1st Cpn Date
- 1Yr CPR
- 3Mth CPR
- 6Mth CPR
- Accretion PnL
- Accrued Interest
- AcctNo.
- Amount
- As Of Date
- BEY
- bondDescription
- Call Date
- Clean Price

Fixed Columns: Instrument, Position

Display Columns: Column, Key, Dependency

Sort by Columns: Column, Direction, AcctNo. ASCENDING

Filter by Columns: Name, Call Date, Edit

User Defined Sort Select/Deselect OK Cancel

Trade Blotter

Today's Trades Failed Trades

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
4	072068454	B075H4	1	11/03/03 10:56	162538	20031103	20070815	20031104	19970815	6448	6	6.125	6.125	20031103	A B	5,000,000.	9128273E0	112.00
3	072068454	B075H5	1	11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	5.375	5.375	20031103	A B	12,000,000.	912810FP8	103.00
2	072068454	B075H6	1	11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A B	10,000,000.	912810FJ2	99.66
1	072068454	B075H7	1	11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A B	11,000,000.	912810FM5	99.66

The View Editor displays the list of available columns on the left. Users can select the columns to view. They can also sort and filter rows based on desired criteria.

- FI-STAR provides the necessary information and tools to manage pre-trade and trade processes.
- The system integrates back-office functionality with cost savings and bookkeeping features, that show detailed trade entries as well as positions.
- FI-STAR allows traders to trade efficiently with internal offices or clients located anywhere in the world.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30	Acc 42	Acc 25	Acc 66	Acc 06	Acc 17	Acc 75	Acc 45	Fed Auct	Acc 90	Acc 94	Acc 96												
Instrument	Position	Key	Depend	PriceQuc	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap B	Rap A	YV01	MDur	Cux	Call Date	Factor Date	Realized-Un	CUSIP	Sec			
32	USBD 6.625 20270215		2/27	2/26	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	64			
33	USBD 6.375 20270815		27-Aug	11/27	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	64			
34	USBD 6.125 20271115			11/27	111-25/	5.255464		5.255	43.9	(2.332)	1468.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	64			
35	USBD 5.5 20280815		7,000.	8/28	11/28	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	24,678,603.	13,165,867.19		0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	64
36	USBD 5.25 20281115			11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.609)	1380.52		0.002	13.497	2.664	11/15/28	20031103		912810FF0	64		
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.256792	0.7	5.256	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810F98	64			
38	USBD 6.125 20290815		10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	38,283,031.	20,423,427.36		0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	64
39	USBD 6.25 20300515		11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	43,314,042.	23,107,396.66		0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	64
40	USBD 5.375 20310215		12,000.	30yr	10yr	103-11	5.146016	90.5	5.144	117.1	(17.080)	1493.06	44,883,875.	23,944,878.99		0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	64
41	USNT 6.25 20070215			old-5	111-23/5	2.498505	(37.3)	2.498			334.90		0.009	2.961	0.108	02/15/07	20031103		912827J00	64			
42	USNT 6.625 20070515			5/07	8/07	113-12/4	2.627310	(11.3)	2.627		361.35		0.009	3.102	0.120	05/15/07	20031103		9128272U5	64			
43	USNT 6.125 20070815		5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740		382.06	4,785,520.	2,553,003.54		0.008	3.389	0.138	08/15/07	20031103	3,517.3	9128273E0	64	
44	USNT 5.5 20080215		10,000.		8/07	110-06/4	2.943954	20.4	2.944		423.14	10,600,237.	5,655,068.43		0.007	3.798	0.173	02/15/08	20031103	20,319.7	9128273X8	64	
45	USNT 5.625 20080515			8/07	110-22/1	3.077807	33.8	3.078			445.81		0.007	3.933	0.188	05/15/08	20031103		9128274F6	64			
46	USNT 4.25 20031115			1yr	100-03/	0.994815	99.5	0.842			3.05		1.024	0.030	0.000	11/15/03	20031103		9128274U3	64			
47	USNT 4.75 20081115			8/07	106-27/2	3.261765	52.2	3.259			478.67		0.007	4.388	0.231	11/15/08	20031103		9128274V1	64			
48	USNT 4.75 20040215			2/04	101-01/4	0.989475	0.3	0.971			28.50		0.110	0.279	0.002	02/15/04	20031103		9128275A6	64			
49	USNT 5.25 20040515			old2	102-06/4	1.065147	(31.3)	1.054			53.87		0.058	0.515	0.005	05/15/04	20031103		9128275F5	64			
50	USNT 5.5 20090515			8/07	110-25/4	3.345146	60.5	3.345			532.22		0.006	4.694	0.266	05/15/09	20031103		9128275G3	64			
51	USNT 6.0 20040815		8/04	old2	103-23/5	1.170124	(20.8)	1.166			79.97		0.039	0.761	0.010	08/15/04	20031103		9128275M0	64			
52	USNT 6.0 20090815			2/10	113-02	3.484111	(14.6)	3.481			558.73		0.006	4.885	0.287	08/15/09	20031103		9128275N8	64			
53	USNT 5.875 20041115			old2	104-21/7	1.283126	(9.5)	1.283			105.58		0.030	0.983	0.015	11/15/04	20031103		9128275S7	64			

Face Amt	Buy/Sell	Price Quote	Sales Comm Type	RR Num	Current Balance	Account	Customer	CUSIP
10,000,000	BUY	99-21				072068454	*AKU/G/D/002589128	912810FF0

Trade Blotter

Today's Trades	Failed Trades																	
AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
072068454	B075H4	1	11/03/03 10:56	162536	20031103	20070815	20031104	19970815	6448	6	6.125	6.125	20031103	A	B	5,000,000.	9128273E0	112.00
072068454	B075H5	1	11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	5.375	5.375	20031103	A	B	12,000,000.	912810FP8	103.00
072068454	B075H6	1	11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A	B	10,000,000.	912810FJ2	99.66
072068454	B075H7	1	11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A	B	11,000,000.	912810FM5	99.66

Whether you want to trade securities for position or hedge for risk adjustment, Quick Trade Entry, located in the Portfolio module, allows you to perform instant trade executions via Hot Keys and minimal inputs.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30	Acc 42	Acc 25	Acc 66	Acc 06	Acc 17	Acc 75	Acc 45	Fed Auct	Acc 90	Acc 94	Acc 96														
Instrument	Position	Key	Depend	Price	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap B	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Sec					
32	USBD 6.625 20270215		2/27	2/26	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	64					
33	USBD 6.375 20270815		27-Aug	11/27	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	64					
34	USBD 6.125 20271115			11/27	111-25/	5.255464		5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	64					
35	USBD 5.5 20280815	7,000.	8/28	11/28	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	24,878,803.	13,165,667.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	64				
36	USBD 5.25 20281115		11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.809)	1390.52		0.002	13.497	2.664	11/15/28	20031103		912810FF0	64					
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.256792	0.7	5.256	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810F98	64					
38	USBD 6.125 20290815	10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	38,283,031.	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	64				
39	USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	43,314,042.	23,107,396.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	64				
40	USBD 5.375 20310215	12,000.	30yr	10yr	103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	44,883,875.	23,944,878.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FF8	64				
41	USNT 6.25 20070215		old-5	111-23/5		2.498505	(37.3)	2.498			334.90		0.009	2.961	0.108	02/15/07	20031103		912827J0	64					
42	USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627			361.35		0.009	3.102	0.120	05/15/07	20031103		912827J25	64					
43	USNT 6.125 20070815	5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740			382.06	4,785,520.	2,563,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	912827J30	64				
44	USNT 5.5 20080215	10,000.		8/07	110-06/4	2.943954	20.4	2.944			423.14	10,600,237.	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	912827J38	64				
45	USNT 5.625 20080515		8/07	110-22/		3.077807	33.8	3.078			445.81		0.007	3.933	0.188	05/15/08	20031103		912827J46	64					
46	USNT 4.25 20031115		1yrc	100-03/		0.994815	99.5	0.842			3.05		1.024	0.030	0.000	11/15/03	20031103		912827J43	64					
47	USNT 4.75 20081115		8/07	106-27/2		3.261765	52.2	3.258			478.67		0.007	4.388	0.231	11/15/08	20031103		912827J51	64					
48	USNT 4.75 20040215		2/04	101-01/4		0.989475	0.3	0.971			28.50		0.110	0.279	0.002	02/15/04	20031103		912827J56	64					
49	USNT 5.25 20040515		old2	102-06/4		1.065147	(31.3)	1.054			53.87		0.058	0.515	0.005	05/15/04	20031103		912827J55	64					
50	USNT 5.5 20090515		8/07	110-25/4		3.345146	60.5	3.345			532.22		0.006	4.694	0.266	05/15/09	20031103		912827J63	64					
51	USNT 6.0 20040815		8/04	old2	103-23/5	1.170124	(20.8)	1.166			79.97		0.039	0.761	0.010	08/15/04	20031103		912827J60	64					
52	USNT 6.0 20090815		2/10	113-02		3.484111	(14.6)	3.481			558.73		0.006	4.885	0.287	08/15/09	20031103		912827J58	64					
53	USNT 5.875 20041115		old2	104-21/7		1.283126	(9.5)	1.283			105.58		0.030	0.983	0.015	11/15/04	20031103		912827J57	64					

Face Amt	Buy/Sell	Price Quote	Sales Comm Type	RR Num	Current Balance	Account	Customer	CUSIP
10,000,000	BUY	99-21				07206845	*AKU9/O/002589128	912810FF0

Trade Blotter

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
4	07206846	8075H4	1 11/03/03 10:56	162536	20031103	20070815	20031104	19970815	6448	6	6.125	6.125	20031103	A B	5,000,000.	912827J30	112.00	
3	07206846	8075H6	1 11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	6.375	6.375	20031103	A B	12,000,000.	912810FF8	103.00	
2	07206846	8075H6	1 11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A B	10,000,000.	912810FJ2	99.66	
1	07206846	8075H7	1 11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A B	11,000,000.	912810FM5	99.66	

A sequence of trade information can be preset. Only a few fields such as "Face" and "Customer" need to be entered.



FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30	Acc 42	Acc 25	Acc 66	Acc 06	Acc 17	Acc 75	Acc 45	Fed Acct	Acc 90	Acc 94	Acc 96														
Instrument	Position	Key	Depend	Price	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap B	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Sec					
32	USBD 6.625 20270215		2/27	2/26	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	64					
33	USBD 6.375 20270815		27-Aug	11/27	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	64					
34	USBD 6.125 20271115		11/27		111-25/	5.255464		5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	64					
35	USBD 5.5 20280815	7,000.	8/28	11/28	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	24,878,803.	13,165,667.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	64				
36	USBD 5.25 20281115	10,000.	11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.609)	1390.52	34,583,878.	18,449,994.38	0.002	13.497	2.664	11/15/28	20031103	15,571.1	912810FF0	64				
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.256792	0.7	5.256	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810F68	64					
38	USBD 6.125 20290815	10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	38,283,031.	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	64				
39	USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	43,314,042.	23,107,396.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	64				
40	USBD 5.375 20310215	12,000.	30yr	10yr	103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	44,883,875.	23,944,878.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	64				
41	USNT 6.25 20070215		old-5	111-23/5	2.498505	(37.3)	2.498				334.90		0.009	2.961	0.108	02/15/07	20031103		9128272J0	64					
42	USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627			361.35		0.009	3.102	0.120	05/15/07	20031103		9128275J0	64					
43	USNT 6.125 20070815	5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740			382.06	4,785,520.	2,553,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	9128273E0	64				
44	USNT 5.5 20080215	10,000.		8/07	110-06/4	2.943954	20.4	2.944			423.14	10,600,237.	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	9128273X8	64				
45	USNT 5.625 20080515		8/07	110-22/	3.077807	33.8	3.078				445.81		0.007	3.933	0.188	05/15/08	20031103		9128274F6	64					
46	USNT 4.25 20031115		1yr	100-03/	0.994815	99.5	0.842				3.05		1.024	0.030	0.000	11/15/03	20031103		9128274U3	64					
47	USNT 4.75 20081115		8/07	106-27/2	3.261765	52.2	3.258				478.67		0.007	4.388	0.231	11/15/08	20031103		9128274V1	64					
48	USNT 4.75 20040215		2/04	101-01/4	0.989475	0.3	0.971				28.50		0.110	0.279	0.002	02/15/04	20031103		9128275A6	64					
49	USNT 5.25 20040515		old2	102-06/4	1.065147	(31.3)	1.054				53.87		0.058	0.515	0.005	05/15/04	20031103		9128275F5	64					
50	USNT 5.5 20090515		8/07	110-25/4	3.345146	60.5	3.345				532.22		0.006	4.694	0.266	05/15/09	20031103		9128275G3	64					
51	USNT 6.0 20040815		8/04	old2	103-23/5	1.170124	(20.8)	1.166			79.97		0.039	0.761	0.010	08/15/04	20031103		9128275M0	64					
52	USNT 6.0 20090815		2/10	113-02	3.484111	(14.6)	3.481				558.73		0.006	4.885	0.287	08/15/09	20031103		9128275N8	64					
53	USNT 5.875 20041115		old2	104-21/7	1.283126	(9.5)	1.283				105.58		0.030	0.983	0.015	11/15/04	20031103		9128275S7	64					

Face Amt	Buy/Sell	Price Quote	Sales Comm Type	IRR Num	Current Balance	Account	Customer	CUSIP
1		99-21					072068454 *AKU9/O/ 002589128	912810FF0

Trade Blotter

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
4	072068454	B075H5	1 11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	5.375	5.375	20031103	A	B	12,000,000.	912810FP8	103.00
3	072068454	B075H6	1 11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A	B	10,000,000.	912810FJ2	99.66
2	072068454	B075H7	1 11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A	B	11,000,000.	912810FM5	99.66
1	072068454	B075H8	1 11/03/03 01:25	162541	20031103	20281115	20031104	19981116	6410	72	5.25	5.25	20031103	A	B	10,000,000.	912810FF0	99.66

After a trade is executed, the position is updated in the Portfolio while the Trade Blotter displays the details of the trade.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30	Acc 42	Acc 25	Acc 66	Acc 06	Acc 17	Acc 75	Acc 45	Fed Auct	Acc 90	Acc 94	Acc 96													
Instrument	Position	Key	Depend	Price	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap B	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Sec				
32	USBD 6.625 20270215		2/27	2/26	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	64				
33	USBD 6.375 20270815		27-Aug	11/27	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	64				
34	USBD 6.125 20271115			11/27	111-25/	5.255464		5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	64				
35	USBD 5.5 20280815	7,000.	8/28	11/28	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	24,878,803.	13,165,667.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	64			
36	USBD 5.25 20281115	10,000.	11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.609)	1390.52	34,583,878.	18,448,994.38	0.002	13.497	2.664	11/15/28	20031103	15,571.1	912810FF0	64			
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.266792	0.7	5.266	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810F98	64				
38	USBD 6.125 20290815	10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	38,283,031.	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	64			
39	USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	43,314,042.	23,107,396.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	64			
40	USBD 5.375 20310215	12,000.	30yr	10yr	103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	44,883,875.	23,944,878.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	64			
41	USNT 6.25 20070215			old-5	111-23/5	2.498505	(37.3)	2.498			334.90		0.009	2.961	0.108	02/15/07	20031103		912827J00	64				
42	USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627			361.35		0.009	3.102	0.120	05/15/07	20031103		912827J05	64				
43	USNT 6.125 20070815	5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740			382.06	4,785,520.	2,553,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	912827J30	64			
44	USNT 5.5 20080215	10,000.		8/07	110-06/4	2.943954	20.4	2.944			423.14	10,600,237.	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	912827J38	64			
45	USNT 5.625 20080515			8/07	110-22/	3.077807	33.8	3.078			445.81		0.007	3.933	0.188	05/15/08	20031103		912827J46	64				
46	USNT 4.25 20031115		1yrc	100-03/	0.994815	99.5	0.842				3.05		1.024	0.030	0.000	11/15/03	20031103		912827J43	64				
47	USNT 4.75 20081115		8/07	106-27/2	3.261765	52.2	3.258				478.67		0.007	4.388	0.231	11/15/08	20031103		912827J51	64				
48	USNT 4.75 20040215		2/04	101-01/4	0.989475	0.3	0.971				28.50		0.110	0.279	0.002	02/15/04	20031103		912827J56	64				
49	USNT 5.25 20040515		old2	102-06/4	1.065147	(31.3)	1.054				53.87		0.058	0.515	0.005	05/15/04	20031103		912827J55	64				
50	USNT 5.5 20090515			8/07	110-25/4	3.345146	60.5	3.345			532.22		0.006	4.694	0.266	05/15/09	20031103		912827J63	64				
51	USNT 6.0 20040815		8/04	old2	103-23/5	1.170124	(20.8)	1.166			79.97		0.039	0.761	0.010	08/15/04	20031103		912827J60	64				
52	USNT 6.0 20090815			2/10	113-02	3.484111	(14.6)	3.481			558.73		0.006	4.885	0.287	08/15/09	20031103		912827J68	64				
53	USNT 5.875 20041115			old2	104-21/7	1.283126	(9.5)	1.283			105.58		0.030	0.983	0.015	11/15/04	20031103		912827J57	64				

Face Amt	Buy/Sell	Price Quote	Sales Comm Type	RR Num	Current Balance	Account	Customer	CUSIP
1		99-21				072068454	*AKUG/O/ 002589128	912810FF0

Trade Blotter

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
4	072068454	8075H5	1 11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	5.375	5.375	20031103	A	B	12,000,000.	912810FP8	103.00
3	072068454	8075H6	1 11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A	B	10,000,000.	912810FJ2	99.66
2	072068454	8075H7	1 11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A	B	11,000,000.	912810FM5	99.66
1	072068454	8075H8	1 11/03/03 01:25	162541	20031103	20281115	20031104	19981116	6410	72	5.25	5.25	20031103	A	B	10,000,000.	912810FF0	99.66

Users cancel or modify a trade by selecting the trade in the Trade Blotter and clicking Trade Modify.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30	Acc 42	Acc 25	Acc 66	Acc 06	Acc 17	Acc 75	Acc 45	Fed Auct	Acc 90	Acc 94	Acc 96										
Instrument	Position	Key	Depend	Price	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap B	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Sec	
32	USBD 6.625 20270215		2/27	2/26	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	64	
33	USBD 6.375 20270815		27-Aug	11/27	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	64	
34	USBD 6.125 20271115			11/27	111-25/	5.255464		5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	64	
35	USBD 5.5 20280815	7,000.	8/28	11/28	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	24,878,803.	13,165,667.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	64
36	USBD 5.25 20281115	10,000.	11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.809)	1390.52	34,583,878.	18,448,994.38	0.002	13.497	2.664	11/15/28	20031103	15,571.1	912810FF0	64
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.256792	0.7	5.256	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810F98	64	
38	USBD 6.125 20290815	10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	38,283,031.	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	64
39	USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	43,314,042.	23,107,396.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	64
40	USBD 5.375 20310215	12,000.	30yr	10yr	103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	44,883,875.	23,944,878.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	64
41	USNT 6.25 20070215		old-5	111-23/5		2.498505	(37.3)	2.498			334.90		0.009	2.961	0.108	02/15/07	20031103		9128272J0	64	
42	USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627			361.35		0.009	3.102	0.120	05/15/07	20031103		9128272U5	64	
43	USNT 6.125 20070815	5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740			382.06	4,785,520.	2,553,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	9128273E0	64
44	USNT 5.5 20080215	10,000.		8/07	110-06/4	2.943954	20.4	2.944			423.14	10,600,237.	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	9128273X8	64
45	USNT 5.625 20080515			8/07	110-22/	3.077807	33.8	3.078			445.81		0.007	3.933	0.188	05/15/08	20031103		9128274F6	64	
46	USNT 4.25 20031115		1yrc	100-03/		0.994815	99.5	0.842			3.05		1.024	0.030	0.000	11/15/03	20031103		9128274U3	64	
47	USNT 4.75 20081115		8/07	106-27/2		3.261765	52.2	3.258			478.67		0.007	4.388	0.231	11/15/08	20031103		9128274V1	64	
											28.50		0.110	0.279	0.002	02/15/04	20031103		9128275A6	64	
											53.87		0.058	0.515	0.005	05/15/04	20031103		9128275F5	64	
											532.22		0.006	4.694	0.266	05/15/09	20031103		9128275G3	64	
											79.97		0.039	0.761	0.010	08/15/04	20031103		9128275M0	64	
											568.73		0.006	4.885	0.287	08/15/09	20031103		9128275N8	64	
											105.58		0.030	0.983	0.015	11/15/04	20031103		912827557	64	

Trade Entry

Buy/Sell: BUY Customer: HYAKUGO BANK/ HYAKUGO/ 0025 Account: 072068454

Price Quote: 99.65625 Price Type: D

Face Amt: 10,000,000 OR 10,000 by 1000

RR Num: 923 XRR Num: 0 As Of: 11/03/2003

WI Comm: 0 Fox Comm: 0 Broker Comm: 0

Sales Comm: 0 Future Comm: 0 Elec/Paper Tlx: E

Trade Date: 11/03/2003 Price: 99.65625 Current Cpn: 5.25

Maturity Date: 11/15/2028 Total Proceeds: 10,212,492.07 Principal: 9,955,625

Accrued Int: 246,807.07 Init User: eed Init Time: 11/03/03 01:...

Trade #: B075H8 Mod User: eed Last Mod: 11/03/03 01:...

Trans#: 162541 Internal Trade#: Issue Cpn: 5.25

Factor Date: 11/03/2003 SecurityID: 6410 Product: 10009

YID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
	5415	72	5.375	5.375	20031103	A B	12,000,000.	912810FP8	103.00
	5412	72	6.125	6.125	20031103	A B	10,000,000.	912810FJ2	99.66
	5413	72	6.25	6.25	20031103	A B	11,000,000.	912810FM5	99.66
	5410	72	5.25	5.25	20031103	A B	10,000,000.	912810FF0	99.66

The Trade Entry pops up front and displays the comprehensive trade ticket information.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30	Acc 42	Acc 25	Acc 66	Acc 06	Acc 17	Acc 75	Acc 45	Fed Auct	Acc 90	Acc 94	Acc 96										
Instrument	Position	Key	Depend	Price	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap B	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Sec	
32	USBD 6.625 20270215		2/27	2/26	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	64	
33	USBD 6.375 20270815		27-Aug	11/27	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	64	
34	USBD 6.125 20271115		11/27		111-25/	5.255464		5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	64	
35	USBD 5.5 20280815	7,000.	8/28	11/28	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	24,878,803.	13,165,667.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	64
36	USBD 5.25 20281115	10,000.	11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.809)	1390.52	34,583,878.	18,448,994.38	0.002	13.497	2.664	11/15/28	20031103	15,571.1	912810FF0	64
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.256792	0.7	5.256	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810F98	64	
38	USBD 6.125 20290815	10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	38,283,031.	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	64
39	USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	43,314,042.	23,107,396.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	64
40	USBD 5.375 20310215	12,000.	30yr	10yr	103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	44,883,875.	23,944,878.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	64
41	USNT 6.25 20070215		old-5	111-23/5		2.498505	(37.3)	2.498			334.90		0.009	2.961	0.108	02/15/07	20031103		9128272J0	64	
42	USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627			361.35		0.009	3.102	0.120	05/15/07	20031103		9128272U5	64	
43	USNT 6.125 20070815	5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740			382.06	4,785,520.	2,553,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	9128273E0	64
44	USNT 5.5 20080215	10,000.		8/07	110-06/4	2.943954	20.4	2.944			423.14	10,600,237.	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	9128273X8	64
45	USNT 5.625 20080515			8/07	110-22/	3.077807	33.8	3.078			445.81		0.007	3.933	0.188	05/15/08	20031103		9128274F6	64	
46	USNT 4.25 20031115		1yr	100-03/		0.994815	99.5	0.842			3.05		1.024	0.030	0.000	11/15/03	20031103		9128274U3	64	
47	USNT 4.75 20081115		8/07	106-27/2		3.261765	52.2	3.258			478.67		0.007	4.388	0.231	11/15/08	20031103		9128274V1	64	
											28.50		0.110	0.279	0.002	02/15/04	20031103		9128275A6	64	
											53.87		0.058	0.515	0.005	05/15/04	20031103		9128275F5	64	
											532.22		0.006	4.694	0.266	05/15/09	20031103		9128275G3	64	
											79.97		0.039	0.761	0.010	08/15/04	20031103		9128275M0	64	
											568.73		0.006	4.885	0.287	08/15/09	20031103		9128275N8	64	
											105.58		0.030	0.983	0.015	11/15/04	20031103		912827557	64	

Trade Entry

Detailed: Modify Mode

CUSIP: 912810FF0 Buy/Sell: BUY Customer: HYAKUGO BANK/ HYAKUGO/ 0025
 Price Quote: 99.65625 Price Type: D Account: 072068454
 Face Am: 11,000,000 OR 11,000 by 1000

RR Num: 923 XRR Num: 0 As Of: 11/03/2003
 WI Comm: 0 Fox Comm: 0 Broker Comm: 0
 Sales Comm: 0 Future Comm: 0 Elec/Paper Tlx: E
 Trade Date: 11/03/2003 Price: 99.65625 Current Cpn: 5.25
 Maturity Date: 11/15/2028 Total Proceeds: 11,230,675.27 Principal: 10,962,187.5
 Accrued Int: 271,487.77 Init User: eed Init Time: 11/03/03 01:
 Trade #: B075H8 Mod User: eed Last Mod: 11/03/03 01:
 Trans#: 162541 Internal Trade#: Issue Cpn: 5.25
 Factor Date: 11/03/2003 SecurityID: 6410 Product: 10009

Yld	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
	5415	72	5.375	5.375	20031103	A B	12,000,000.	912810FP8	103.00
	5412	72	6.125	6.125	20031103	A B	10,000,000.	912810FJ2	99.66
	5413	72	6.25	6.25	20031103	A B	11,000,000.	912810FM5	99.66
	5410	72	5.25	5.25	20031103	A B	10,000,000.	912810FF0	99.66

Changes are entered on the Trade Ticket and then re-submitted as modification.



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Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Acc 30	Acc 42	Acc 25	Acc 66	Acc 06	Acc 17	Acc 75	Acc 45	Fed Acct	Acc 90	Acc 94	Acc 96														
Instrument	Position	Key	Depend	Price	Yield	Spread	True Yield	GBasis	Implied F	DV01	Rap B	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Sec					
32	USBD 6.625 20270215		2/27	2/26	118-15/	5.241464	0.1	5.241	42.8	(1.638)	1509.05		0.002	12.583	2.290	02/15/27	20031103		912810EZ7	64					
33	USBD 6.375 20270815		27-Aug	11/27	115-04/6	5.251464	(0.4)	5.251	42.6	(1.857)	1493.45		0.002	12.814	2.379	08/15/27	20031103		912810FA1	64					
34	USBD 6.125 20271115		11/27		111-25/	5.255464		5.255	43.9	(2.332)	1488.74		0.002	12.809	2.408	11/15/27	20031103		912810FB9	64					
35	USBD 5.5 20280815	7,000.	8/28	11/28	103-07/3	5.264464	0.1	5.264	46.4	(3.607)	1407.31	24,878,803.	13,165,667.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	64				
36	USBD 5.25 20281115	11,000.	11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.609)	1390.52	38,042,266.	20,294,982.82	0.002	13.497	2.664	11/15/28	20031103	17,128.3	912810FF0	64				
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.256792	0.7	5.256	53.4	(5.354)	1389.14		0.002	13.747	2.734	02/15/29	20031103		912810F68	64					
38	USBD 6.125 20290815	10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	38,283,031.	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	64				
39	USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	43,314,042.	23,107,396.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	64				
40	USBD 5.375 20310215	12,000.	30yr	10yr	103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	44,883,875.	23,944,878.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	64				
41	USNT 6.25 20070215		old-5	111-23/5	2.498505	(37.3)	2.498				334.90		0.009	2.961	0.108	02/15/07	20031103		9128272J0	64					
42	USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627			361.35		0.009	3.102	0.120	05/15/07	20031103		9128275J0	64					
43	USNT 6.125 20070815	5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740			382.06	4,785,520.	2,553,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	9128273E0	64				
44	USNT 5.5 20080215	10,000.		8/07	110-06/4	2.943954	20.4	2.944			423.14	10,600,237.	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	9128273X8	64				
45	USNT 5.625 20080515		8/07	110-22/	3.077807	33.8	3.078				445.81		0.007	3.933	0.188	05/15/08	20031103		9128274F6	64					
46	USNT 4.25 20031115		1yr	100-03/	0.994815	99.5	0.842				3.05		1.024	0.030	0.000	11/15/03	20031103		9128274U3	64					
47	USNT 4.75 20081115		8/07	106-27/2	3.261765	52.2	3.258				478.67		0.007	4.388	0.231	11/15/08	20031103		9128274V1	64					
48	USNT 4.75 20040215		2/04	101-01/4	0.989475	0.3	0.971				28.50		0.110	0.279	0.002	02/15/04	20031103		9128275A6	64					
49	USNT 5.25 20040515		old2	102-06/4	1.065147	(31.3)	1.054				53.87		0.058	0.515	0.005	05/15/04	20031103		9128275F5	64					
50	USNT 5.5 20090515		8/07	110-25/4	3.345146	60.5	3.345				532.22		0.006	4.694	0.266	05/15/09	20031103		9128275G3	64					
51	USNT 6.0 20040815		8/04	old2	103-23/5	1.170124	(20.8)	1.166			79.97		0.039	0.761	0.010	08/15/04	20031103		9128275M0	64					
52	USNT 6.0 20090815		2/10	113-02	3.484111	(14.6)	3.481				558.73		0.006	4.885	0.287	08/15/09	20031103		9128275N8	64					
53	USNT 5.875 20041115		old2	104-21/7	1.283126	(9.5)	1.283				105.58		0.030	0.983	0.015	11/15/04	20031103		9128275S7	64					

Face Amt	Buy/Sell	Price Quote	Sales Comm Type	IRR Num	Current Balance	Account	Customer	CUSIP
1		99-21					072068454 *AKU9/O/ 002589128	912810FF0

Trade Blotter

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
4	072068454	B075H5	1 11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	5.375	5.375	20031103	A	B	12,000,000.	912810FP8	103.00
3	072068454	B075H6	1 11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A	B	10,000,000.	912810FJ2	99.66
2	072068454	B075H7	1 11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A	B	11,000,000.	912810FM5	99.66
1	072068454	B075H8	1 11/03/03 01:29	162542	20031103	20281115	20031104	19981116	6410	72	5.25	5.25	20031103	A	B	11,000,000.	912810FF0	99.66

The Portfolio will update positions again while the Trade Blotter adds the detailed trade status.

- FI-STAR provides a bird's eye point of view for the manager to observe the entire portfolio and to perform various risk analysis on a post-trade basis.
- Decisions from the scenario analysis can be imported back to trading portfolio.

FI-STAR

Action Edit View Tools Launch Window Help

Portfolio - Acct 45

Financial Calculators
Price Viewer
Indication of Interest
Govt Portfolio
Fixed Income Analysis
Repo
Admin Module

75	Acct 45	Fed Auct	Acct 90	Acct 94	Acct 96	Field	Spread	True Yield	GBasis	Implied F	DV01	Rap B	Rap A	YV01	MDur	Cvx	Call Date	Factor Date	Realized-Un	CUSIP	Sec
32	USBD 6.625 20270215					5.241464	0.1	5.241	42.8	(1.638)	1509.05			0.002	12.583	2.290	02/15/27	20031103		912810EZ7	64
33	USBD 6.375 20270815					5.251464	(0.4)	5.251	42.6	(1.857)	1493.45			0.002	12.814	2.379	08/15/27	20031103		912810FA1	64
34	USBD 6.125 20271115					5.255464		5.255	43.9	(2.332)	1488.74			0.002	12.809	2.408	11/15/27	20031103		912810FB9	64
35	USBD 5.5 20280815					5.264464	0.1	5.264	46.4	(3.607)	1407.31	24,878,803.	13,165,667.19	0.002	13.475	2.625	08/15/28	20031103	16,156.1	912810FE3	64
36	USBD 5.25 20281115	11,000.	11/28	2/29	99-26	5.263464	0.7	5.263	49.7	(4.609)	1390.52	38,042,266.	20,294,962.92	0.002	13.497	2.664	11/15/28	20031103	17,128.3	912810FF0	64
37	USBD 5.25 20290215		2/29	8/29	99-28/6	5.256792	0.7	5.256	53.4	(5.354)	1389.14			0.002	13.747	2.734	02/15/29	20031103		912810F98	64
38	USBD 6.125 20290815	10,000.	8/29	old-30	112-08/7	5.249792	0.7	5.249	57.6	(4.723)	1528.18	38,283,031.	20,423,427.36	0.002	13.449	2.661	08/15/29	20031103	1,262,217.2	912810FJ2	64
39	USBD 6.25 20300515	11,000.	old-30	30yr	114-10/6	5.243227	9.8	5.243	66.0	(5.963)	1571.83	43,314,042.	23,107,396.66	0.002	13.403	2.700	05/15/30	20031103	1,614,664.9	912810FM5	64
40	USBD 5.375 20310215	12,000.	30yr	10yr	103-11	5.145016	90.5	5.144	117.1	(17.080)	1493.06	44,883,875.	23,944,878.99	0.002	14.284	3.001	02/15/31	20031103	41,228.7	912810FP8	64
41	USNT 6.25 20070215				old-5	111-23/5	2.498505	(37.3)	2.498		334.90			0.009	2.961	0.108	02/15/07	20031103		912827J00	64
42	USNT 6.625 20070515		5/07	8/07	113-12/4	2.627310	(11.3)	2.627			361.35			0.009	3.102	0.120	05/15/07	20031103		912827J05	64
43	USNT 6.125 20080815	5,000.	8/07	old-5	112-02/2	2.740218	(13.2)	2.740			382.06	4,785,520.	2,563,003.54	0.008	3.369	0.138	08/15/07	20031103	3,517.3	912827J30	64
44	USNT 5.5 20080215	10,000.		8/07	110-06/4	2.943954	20.4	2.944			423.14	10,600,237.	5,655,068.43	0.007	3.798	0.173	02/15/08	20031103	20,319.7	912827J38	64
45	USNT 5.625 20080515		8/07	110-22/	3.077807	33.8	3.078				445.81			0.007	3.933	0.188	05/15/08	20031103		912827J46	64
46	USNT 4.25 20031115		1yr	100-03/	0.994815	99.5	0.842				3.05			1.024	0.030	0.000	11/15/03	20031103		912827J43	64
47	USNT 4.75 20081115		8/07	106-27/2	3.261765	52.2	3.258				478.67			0.007	4.388	0.231	11/15/08	20031103		912827J41	64
48	USNT 4.75 20040215		2/04	101-01/4	0.989475	0.3	0.971				28.50			0.110	0.279	0.002	02/15/04	20031103		912827J46	64
49	USNT 5.25 20040515		old-2	102-06/4	1.065147	(31.3)	1.054				53.87			0.058	0.515	0.005	05/15/04	20031103		912827J55	64
50	USNT 5.5 20090515		8/07	110-25/4	3.345146	60.5	3.345				532.22			0.006	4.694	0.266	05/15/09	20031103		912827J63	64
51	USNT 6.0 20040815		8/04	old-2	103-23/5	1.170124	(20.8)	1.166			79.97			0.039	0.761	0.010	08/15/04	20031103		912827J40	64
52	USNT 6.0 20090815		2/10	113-02	3.484111	(14.6)	3.481				558.73			0.006	4.885	0.287	08/15/09	20031103		912827J58	64
53	USNT 5.875 20041115		old-2	104-21/7	1.283126	(9.5)	1.283				105.58			0.030	0.983	0.015	11/15/04	20031103		912827J57	64

Face Amt Buy/Sell Price Quote Sales Comm Type IRR Num Current Balance Account Customer CUSIP

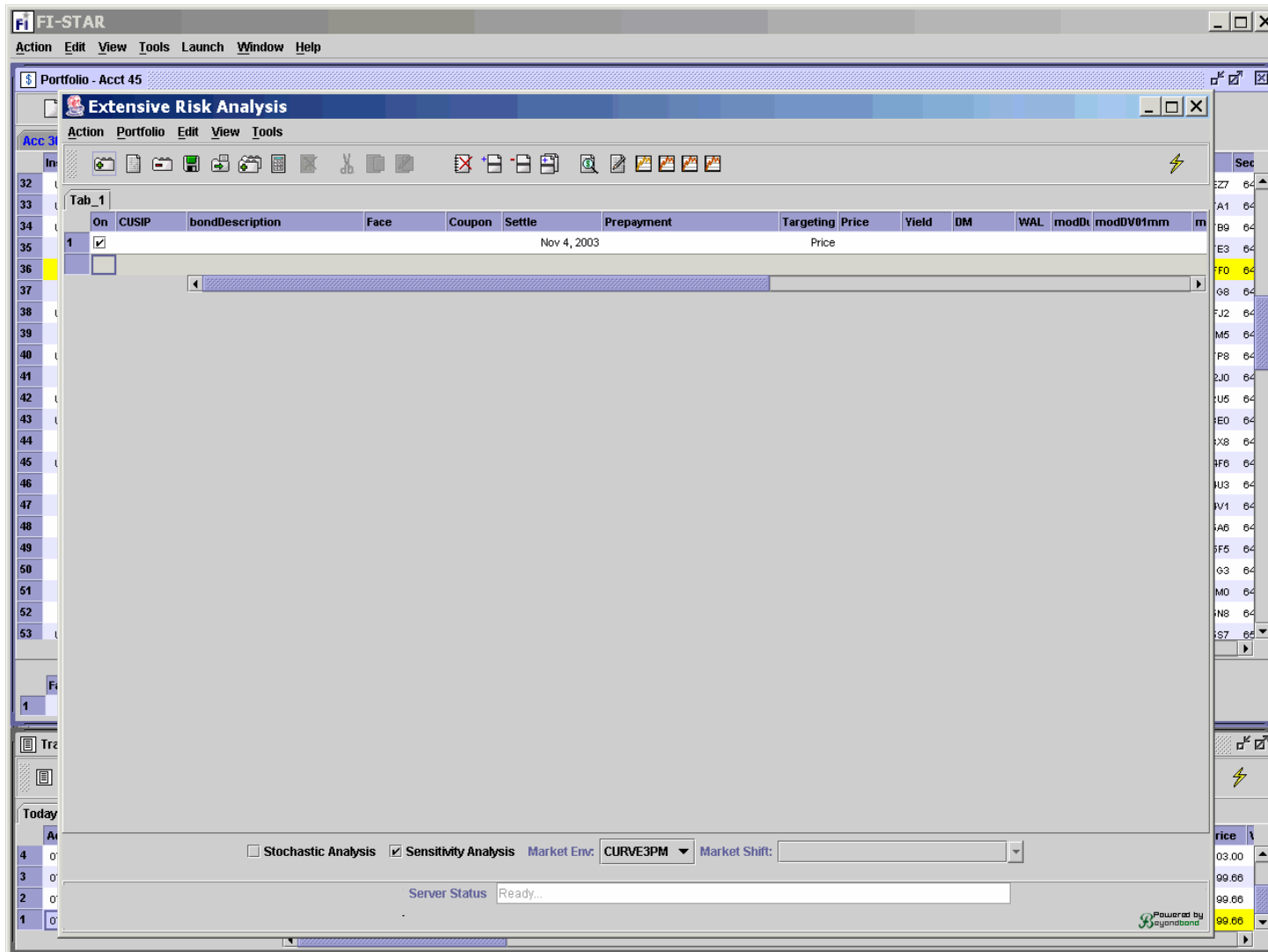
1 99-21 072068454 *AKUG/O/ 002589128 912810FF0

Trade Blotter

Today's Trades Failed Trades

AcctNo.	Trade #	Factor	Last Mod	Trans#	Trade Date	Maturity Date	Settle	Issue Date	SecurityID	Product ID	Issue Coupon	Current Coupon	Factor Date	Status	B/S	Amount	CUSIP	Price
4	072068454	B075H5	1 11/03/03 11:01	162537	20031103	20310215	20031104	20010215	6415	72	5.375	5.375	20031103	A	B	12,000,000.	912810FP8	103.00
3	072068454	B075H6	1 11/03/03 12:28	162538	20031103	20290815	20031104	19990816	6412	72	6.125	6.125	20031103	A	B	10,000,000.	912810FJ2	99.66
2	072068454	B075H7	1 11/03/03 12:59	162540	20031103	20300515	20031104	20000215	6413	72	6.25	6.25	20031103	A	B	11,000,000.	912810FM5	99.66
1	072068454	B075H8	1 11/03/03 01:29	162542	20031103	20281115	20031104	19981116	6410	72	5.25	5.25	20031103	A	B	11,000,000.	912810FF0	99.66

The trading system is seamlessly integrated with the scenario risk analysis tool. Launch “Extensive Risk Analysis” to use this feature.



The Risk Analysis screen allows users to quickly import and update active trading accounts without delay.

Extensive Risk Analysis

Action Portfolio Edit View Tools

Tab: 072068454

On	CUSIP	bondDescription	Face	Coupon	Settle	Prepayment	Targeting	Price	Yield	DM	WAL	modDt	modDV01mm
<input type="checkbox"/>	3134A35H5		0	6.875	Nov 4, 2003		Price	115-21+	4.219			5.53	
<input type="checkbox"/>	912810DH8		0	12.375	Nov 4, 2003		Price	105-30+	1.069		0.0	0.50	
<input type="checkbox"/>	912810DP0		0	11.250	Nov 4, 2003		Price	159-21+	4.460		0.0	7.38	
<input checked="" type="checkbox"/>	912810DS4		0	10.625	Nov 4, 2003		Price	155-04+	4.532		0.0	7.68	
<input checked="" type="checkbox"/>	912810DT2		0	9.875	Nov 4, 2003		Price	148-16	4.585			7.76	
<input checked="" type="checkbox"/>	912810DV7		0	9.250	Nov 4, 2003		Price	142-27	4.634		0.0	8.09	
<input type="checkbox"/>	912810DW5		0	7.250	Nov 4, 2003		Price	123-30	4.700		0.0	8.46	
<input checked="" type="checkbox"/>	912810DX3		0	7.500	Nov 4, 2003		Price	126-15+	4.751		0.0	8.62	
<input type="checkbox"/>	912810DY1		0	8.750	Nov 4, 2003		Price	139-09	4.775		0.0	8.58	
<input type="checkbox"/>	912810DZ8		0	8.875	Nov 4, 2003		Price	140-23+	4.800		0.0	8.79	
<input type="checkbox"/>	912810EA2		0	9.125	Nov 4, 2003		Price	144-05+	4.853		0.0	8.91	
<input type="checkbox"/>	912810EB0		0	9.000	Nov 4, 2003		Price	143-11	4.893			9.12	
<input type="checkbox"/>	912810EC8		0	8.875	Nov 4, 2003		Price	142-06	4.915		0.0	9.38	
<input type="checkbox"/>	912810ED6		0	8.125	Nov 4, 2003		Price	134-06+	4.971		0.0	9.73	
<input checked="" type="checkbox"/>	912810EE4		0	8.500	Nov 4, 2003		Price	138-26	4.989		0.0	9.83	
<input type="checkbox"/>	912810EF1		0	8.750	Nov 4, 2003		Price	141-28	4.998		0.0	9.72	
<input type="checkbox"/>	912810EG9		0	8.750	Nov 4, 2003		Price	142-03	5.011		0.0	9.96	
<input type="checkbox"/>	912810EH7		0	7.875	Nov 4, 2003		Price	132-03	5.065		0.0	10.33	
<input type="checkbox"/>	912810EJ3		0	8.125	Nov 4, 2003		Price	135-08+	5.065			10.21	
<input type="checkbox"/>	912810EK0		0	8.125	Nov 4, 2003		Price	135-10+	5.082		0.0	10.44	
<input type="checkbox"/>	912810EL8		0	8.000	Nov 4, 2003		Price	134-01+	5.091		0.0	10.40	
<input type="checkbox"/>	912810EM6		0	7.250	Nov 4, 2003		Price	125-03+	5.147		0.0	11.01	
<input type="checkbox"/>	912810EN4		0	7.625	Nov 4, 2003		Price	129-28+	5.143		0.0	10.83	
<input type="checkbox"/>	912810EP9		0	7.125	Nov 4, 2003		Price	123-23	5.166		0.0	11.21	
<input type="checkbox"/>	912810EQ7		0	6.250	Nov 4, 2003		Price	112-27	5.201		0.0	11.67	
<input type="checkbox"/>	912810ES3		0	7.500	Nov 4, 2003		Price	129-11+	5.190		0.0	11.48	

Stochastic Analysis
 Sensitivity Analysis
 Market Env: CURVE3PM
 Market Shift:

To conduct extensive analysis, select securities by checking the On column checkbox, and click the Calculate icon. Selected securities are sent for calculation.

Extensive Risk Analysis

Action Portfolio Edit View Tools

Tab_1 072068454

	On	CUSIP	bondDescription	Face	Coupon	Settle	Prepayment	Targeting	Price	Yield	DM	WAL	modDt	modDV01mm
1	<input type="checkbox"/>	3134A35H5			0 6.875	Nov 4, 2003		Price	115-21+	4.219			5.53	
2	<input type="checkbox"/>	912810DH8			0 12.375	Nov 4, 2003		Price	105-30+	1.069		0.0	0.50	
3	<input type="checkbox"/>	912810DP0			0 11.250	Nov 4, 2003		Price	159-21+	4.460		0.0	7.38	
4	<input checked="" type="checkbox"/>	912810DS4	tsy 10.625 20150815 19850815		0 10.625	Nov 4, 2003		Price	155-04+	4.532		11.8	7.68	1208.7139
5	<input checked="" type="checkbox"/>	912810DT2	tsy 9.875 20151115 19851129		0 9.875	Nov 4, 2003		Price	148-16	4.585		12.0	7.76	1188.2136
6	<input checked="" type="checkbox"/>	912810DV7	tsy 9.250 20160215 19860218		0 9.250	Nov 4, 2003		Price	142-27	4.634		12.3	8.09	1172.5013
7	<input type="checkbox"/>	912810DW5			0 7.250	Nov 4, 2003		Price	123-30	4.700		0.0	8.46	
8	<input checked="" type="checkbox"/>	912810DX3	tsy 7.500 20161115 19861115		0 7.500	Nov 4, 2003		Price	126-15+	4.751		13.0	8.62	1121.2598
9	<input type="checkbox"/>	912810DY1			0 8.750	Nov 4, 2003		Price	139-09	4.775		0.0	8.58	
10	<input type="checkbox"/>	912810DZ8			0 8.875	Nov 4, 2003		Price	140-23+	4.800		0.0	8.79	
11	<input type="checkbox"/>	912810EA2			0 9.125	Nov 4, 2003		Price	144-05+	4.853		0.0	8.91	
12	<input type="checkbox"/>	912810EB0			0 9.000	Nov 4, 2003		Price	143-11	4.893			9.12	
13	<input type="checkbox"/>	912810EC8			0 8.875	Nov 4, 2003		Price	142-06	4.915		0.0	9.38	
14	<input type="checkbox"/>	912810ED6			0 8.125	Nov 4, 2003		Price	134-06+	4.971		0.0	9.73	
15	<input checked="" type="checkbox"/>	912810EE4	tsy 8.500 20200215 19900215		0 8.500	Nov 4, 2003		Price	138-26	4.989		16.3	9.83	1383.1591
16	<input type="checkbox"/>	912810EF1			0 8.750	Nov 4, 2003		Price	141-28	4.998		0.0	9.72	
17	<input type="checkbox"/>	912810EG9			0 8.750	Nov 4, 2003		Price	142-03	5.011		0.0	9.96	
18	<input type="checkbox"/>	912810EH7			0 7.875	Nov 4, 2003		Price	132-03	5.065		0.0	10.33	
19	<input type="checkbox"/>	912810EJ3			0 8.125	Nov 4, 2003		Price	135-08+	5.065			10.21	
20	<input type="checkbox"/>	912810EK0			0 8.125	Nov 4, 2003		Price	135-10+	5.082		0.0	10.44	
21	<input type="checkbox"/>	912810EL8			0 8.000	Nov 4, 2003		Price	134-01+	5.091		0.0	10.40	
22	<input type="checkbox"/>	912810EM6			0 7.250	Nov 4, 2003		Price	125-03+	5.147		0.0	11.01	
23	<input type="checkbox"/>	912810EN4			0 7.625	Nov 4, 2003		Price	129-28+	5.143		0.0	10.83	
24	<input type="checkbox"/>	912810EP9			0 7.125	Nov 4, 2003		Price	123-23	5.166		0.0	11.21	
25	<input type="checkbox"/>	912810EQ7			0 6.250	Nov 4, 2003		Price	112-27	5.201		0.0	11.67	
26	<input type="checkbox"/>	912810ES3			0 7.500	Nov 4, 2003		Price	129-11+	5.190		0.0	11.48	

2,000,000

Stochastic Analysis Sensitivity Analysis Market Env: CURVE3PM Market Shift:

Computational intensive analysis, including stochastic and sensitivity analysis, are performed on parallel processes by our servers to maximize speed performance. Once the calculation is finished, the results are summarized on screen.

- FI-STAR provides Trade Support and Operations with an easy to use Admin Module to manage trading and general FI-STAR system operations.
- FI-STAR can interface with other back-office systems to provide straight-through processing of trades, product updates, and prices.
- Admin module performs the EOD operations, giving users accurate P&L and start-of-day positions.

The screenshot displays the FI-STAR software interface. On the left, a menu is open with 'Admin Module' highlighted. The main window shows a 'FI-STAR Administration Module' window with a 'Trade Log' tab selected. The trade log contains the following data:

AccountNo.	Trade #	Internal	Trans#	Cusip	Int Price	B/S	Company ID	Amount	Total P	Send To Ext Sys
1	072068454	B075H2	162534	912810FE3	A 103.000000	B	7	7,000,000.00	7,	
2	072068454	B075H3	162535	9128273X8	A 110.000000	B	7	10,000,000.00	11,	
3	072068454	B075H4	162536	9128273E0	A 112.000000	B	7	5,000,000.00	5,	
4	072068454	B075H5	162537	912810FP8	A 103.000000	B	7	12,000,000.00	12,	
5	072068454	B075H6	162538	912810FJ2	A 99.656250	B	7	10,000,000.00	10,	
6	072068454	B075H7	162540	912810FM5	A 99.656250	B	7	11,000,000.00	11,	
7	072068454	B075H8	162542	912810FF0	A 99.656250	B	7	11,000,000.00	11,	

Below the trade log, the status bar indicates: (1:47:58 PM) Attached to Server: t3://fistarqa1:8777

The Admin Module performs fine-tuning for a variety of administration functions. Its capabilities range from product and account setup, market index and factor update, trade log to back office, and End-Of-Day processing.

FI-STAR Administration Module

Action Edit **EOD Prices** Options

Trade Log **EOD Prices** Product Customer Futures Market Index Repo Specials Repo Forwards

	Cusip	Short Name	Description	Maturity	Price Quote	Price	Last Updated	Updated	Modify Price
1	9128273L4		USNT	10/31/2002	100.000000	100-00	10/31/03 05:11	nomura/er	
2	980001EDZ	EDZ2	EuroDollar Futures	12/16/2002	0.000000	75-00	10/31/03 05:11	nomura/er	
3	200212FVZ	FVZ2 20021	Treasury Bond Futures	12/31/2002	0.000000	0-00	10/31/03 05:11	nomura/er	
4	200212TYZ	TYZ2 20021	Treasury Bond Futures	12/31/2002	0.000000	0-00	10/31/03 05:11	nomura/er	
5	200212USZ	USZ2 20021	Treasury Bond Futures	12/31/2002	0.000000	0-00	10/31/03 05:11	nomura/er	
6	200212DQZ	DQZ 200212	Treasury Bond Futures	12/31/2002	0.000000	0-00	10/31/03 05:11	nomura/er	
7	912827YQ9		USNT	01/01/2003	100.000000	100-00	10/31/03 05:11	nomura/er	
8	912795LV1	USBL	US Bill	01/23/2003	0.000000	100-00	10/31/03 05:11	nomura/er	
9	200303EDH	EDH3	EuroDollar Futures	03/18/2003	0.000000	75-00	10/31/03 05:11	nomura/er	
10	200303TYH	TYH3	Treasury Bond Futures	03/20/2003	0.000000	0-00	10/31/03 05:11	nomura/er	
11	200303FVH	FVH3	Treasury Bond Futures	03/20/2003	0.000000	0-00	10/31/03 05:11	nomura/er	
12	200303USH	USH3	Treasury Bond Futures	03/20/2003	0.000000	0-00	10/31/03 05:11	nomura/er	
13	345397RW5	F	Corporate Bond	04/28/2003	100.000000	100-00	10/31/03 05:10	erich	
14	345397SS3	F	Corporate Bond	06/15/2003	100.000000	100-00	10/31/03 05:10	erich	
15	98000EDM3	EDM3	EuroDollar Futures	06/17/2003	0.000000	75-00	10/31/03 05:11	nomura/er	
16	200306TYM	TYM3	Treasury Bond Futures	06/18/2003	0.000000	0-00	10/31/03 05:11	nomura/er	
17	9128277A4		USNT	T 3 7/8 07/31/03	07/31/2003	100.000000	100-00	10/31/03 05:11	nomura/er
18	TYU3C1170	TYU3C117.0	TYU3C117.0	08/27/2003	0.093750	0-03	10/31/03 05:10	erich	
19	TYU3C1160	TYU3C116.0		08/27/2003	0.203125	0-06/4	10/31/03 05:10	erich	
20	FVU3P1120	FVU3P112.0	FVU3P112.0	08/27/2003	0.000000	0-00	10/31/03 05:11	nomura/er	
21	TYU3C1150	TYU3C115.0	TYU3C115.0	08/27/2003	0.562500	0-18	10/31/03 05:10	erich	
22	FVU3P1115	FVU3P111.5	FVU3P111.5	08/28/2003	0.000000	0-00	10/31/03 05:11	nomura/er	
23	TYU3P1110	TYU3P111.0	TYU3P111.0	08/28/2003	0.484375	0-15/4	10/31/03 05:10	erich	
24	TYU3C1130	TYU3C113.0	TYU3C112.0	08/28/2003	0.468750	0-15	10/31/03 05:10	erich	
25	98000EDU3	EDU3	EuroDollar Futures	09/15/2003	0.000000	75-00	10/31/03 05:11	nomura/er	
26	FVV3P1090	FVV3P109.0	FVV3P109.0	09/26/2003	0.093750	0-03	10/31/03 05:10	erich	

1262 Total EOD Price(s)

Status
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The EOD Prices tab allows trade support and controllers to monitor whether firm-wise prices were properly marked by designated traders.

FI-STAR Administration Module

Action Edit EOD Options

Trade Log EOD Prices **Product** Customer Futures Market Index Repo Specials Repo Forwards

Product Add/Modify

Basic Product Information

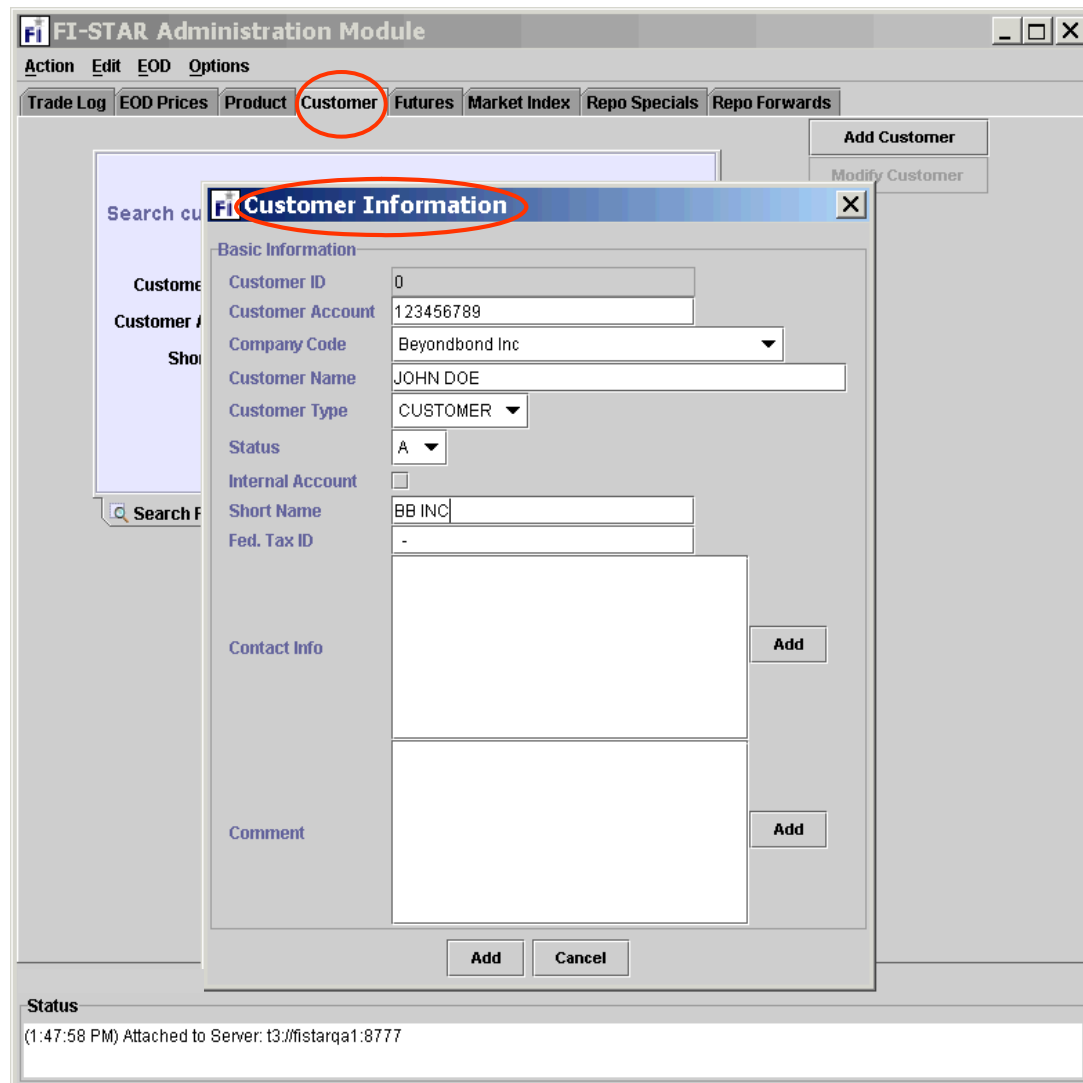
Sec. ID	0	Revision	1
CUSIP		ISIN	
<input type="checkbox"/> Upload Product Information			
Product Type	Agency CMO	Pool #	
Short Desc		Auction Date	
Status	A	Issue Date	11/03/2003
Dated Date	11/03/2003	Maturity Date	11/03/2003
Redemption Price	100.0000000	1st Coupon Date	
Coupon	0.0000000	Coupon Index	
Frequency	-99	Day Count Basis	0
Issue Amount	0	Outstanding Amount	0
Issuer		Underwriter	
Description		Primary Account	
Coupon Calc Type	Fits Maturity	First Settle Date	11/03/2003
S&P Rating	UNK	Moody Rating	UNK
Fitch Rating	UNK	Ticker	
Coupon Type	FIXED	EOM Flag	True

Options

Current Coupon & Factor Table Schedule Table Structured Product Features

Add Product Cancel

Add or modify a security through the Product tab. An adaptor connection to data vendors, such as Bloomberg or Intex, to facilitate product information update can be made available.



Add or modify clients' information through the Customer tab. The system also allows users to perform internal trades if the customer account is the same as the internal company trade account.

FI-STAR Administration Module

Action Edit EOD Options

Trade Log EOD Prices Product Customer **Futures** Market Index Repo Specials Repo Forwards

	Futures	Deliverable	Maturity	Conversion	Leac	Updated E	Last Updated
1	200209FVU	9128277F3	11/15/2006	0.90900	0	bernie	08/26/02 05:49
2	200209TYU	9128275G3	05/15/2009	0.97340	0	bernie	10/20/02 10:48
3	200209TYU	9128275N8	08/15/2009	0.99990	0	rheim	10/15/02 09:11
4	200209TYU	9128275Z1	02/15/2010	1.02890	0	wcawley	10/15/02 09:11
5	200209TYU	9128276J6	08/15/2010	0.98460	0	wcawley	10/01/02 09:26
6	200209TYU	9128276T4	02/15/2011	0.93560	0	wcawley	10/17/02 07:57
7	200209TYU	9128277B2	08/15/2011	0.93260	0	bernie	10/20/02 10:48
8	200209TYU	9128277L0	02/15/2012				
9	200209TYU	912828AJ9	08/15/2012				
10	200209USU	912810EB0	11/15/2012				
11	200209USU	912810EC8	02/15/2013				
12	200209USU	912810ED6	08/15/2013				
13	200209USU	912810EE4	02/15/2014				
14	200209USU	912810EG9	08/15/2014				
15	200209USU	912810EH7	02/15/2015				
16	200209USU	912810EJ3	05/15/2015				
17	200209USU	912810EK0	08/15/2015				
18	200209USU	912810EL8	11/15/2015				
19	200209USU	912810EM6	08/15/2022	1.14340	0	wcawley	08/22/02 09:38
20	200209USU	912810EN4	11/15/2022	1.18780	0	wcawley	08/22/02 09:38
21	200209USU	912810EP9	02/15/2023	1.13070	0	wcawley	08/27/02 07:13
22	200209USU	912810EQ7	08/15/2023	1.02930	0	wcawley	08/22/02 09:39
23	200209USU	912810ES3	11/15/2024	1.18190	0	wcawley	08/22/02 09:39
24	200209USU	912810ET1	02/15/2025	1.19800	0	wcawley	08/22/02 09:40
25	200209USU	912810EV6	08/15/2025	1.10770	0	wcawley	08/22/02 09:40
26	200209USU	912810EW4	02/15/2026	0.99990	0	wcawley	08/22/02 09:40
27	200209USU	912810EX2	08/15/2026	1.09330	0	rheim	12/02/02 01:27

302 Total Future(s)

Status
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Trading Futures

Update Futures Information

Futures: 200209FVU
 Deliverable: 9128277F3
 Conversion Factor: 0.9090000
 Lead Priority: None

Update Futures Cancel

The Futures tab lists the updated information for the futures related deliverable cash securities. Moreover, users can modify the information for cheapest-to-delivery calculation.

FI-STAR Administration Module

Action Edit EOD Options

Trade Log EOD Prices Product Customer Futures **Market Index** Repo Specials Repo Forwards

Index	Currency	Frequency	Rate	Pub. Date	Ticker	Description
1	COF11	US	Monthly			
2	H15T10Y	US	Monthly			
3	H15T1Y	US	Monthly			
4	H15T2Y	US	Monthly			
5	H15T30Y	US	Monthly			
6	H15T3Y	US	Monthly			
7	H15T5Y	US	Monthly			
8	H15T7Y	US	Monthly			
9	CB12	USD	Daily			
10	CB3	USD	Daily			
11	CB6	USD	Daily			
12	CPURNSA	USD	Monthly			
13	CT10	USD	Daily			
14	CT2	USD	Daily			
15	CT3	USD	Daily			
16	CT30	USD	Daily			
17	CT5	USD	Daily			
18	FHCR1510	USD	Monthly			
19	FHCR3010	USD	Monthly			
20	FHCR5Y10	USD	Monthly			
21	FHCR7Y10	USD	Monthly			
22	LIBOR1MO	USD	Monthly			
23	MBS15SPRD	USD	Monthly			
24	MBS30SPRD	USD	Monthly			
25	MBS5YSPRD	USD	Monthly			
26	MBS7YSPRD	USD	Monthly			
27	NCR12	USD	Daily			
61 Total Market Index(s)						

Market Index

Update Market Index Information

Index: COF11

Publish Date: 07/25/2003

Frequency: Monthly

Currency: US

Rate: 2.13

Ticker: COF 11

Description: 11th District COF

Index History

Rate	Pub. Date
2.130	07/25/2003

Delete Entry

Update Market Index Cancel

Status
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The Market Index tab updates the relevant market indices. Users can setup the index and update it periodically. An adaptor connection to various real-time data vendors can be provided.

- Via its proven technology and unmatched features, FI-STAR brings:
 - Live and Dynamic Information
 - Enhanced Trade Execution
 - Customizable Analysis
 - Seamless Business Flow Integration

- 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

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