

---

## **Repo/Reverse Repo (RRR) Factsheet:**

Repo/Reverse Repo System (RRR) is designed to help users compute charges and capital deductions associated with Repurchase and Reverse Repurchase Agreements, according to SEA rules 15c3-1(a)(9)(i)-(iii) and 15c3-1(c)(2)(iv)(F)(1)-(3).

### **The system:**

- Imports all data from comma separated (CSV) files
- Imports Repo and Reverse Repo Agreement info from a position and margin file
- Permits the creation of consolidated counter parties for reporting purposes
- Retains all data in a history file with the ability to purge oldest data
- Generates summary and detail reports including all pertinent repo/reverse repo data by CUSIP
- Generates summary reports by counter party and for the firm as a whole
- Generates a balance report showing contract and market values included in the calculation
- At the user's option, the system will provide relief for Overnights, GSCC, and Tri-Party positions
- Computes margin requirements for reverse repo counterparties per FINRA Rule 4210 and charges the greater of the traditional reverse repo deficit or the margin requirement