NAME OF FORM: SEC-MMRF05 – REPURCHASE AGREEMENT (REPO) PORTFOLIO SEC-MMRF05

REFERENCE NUMBER	AREA/ITEM	INSTRUCTIONS
	BROKER-DEALERS REPO PORTFOLIO COMPOSITION – ASSETS AND LIABILITIES	This form must be completed by Broker-Dealers that sell Repurchase Agreements (“Repo”). The form collects information on each security assigned to a Broker-Dealer’s Repo portfolio. Where any of these securities are assigned to a Repo, this form requires that the Broker-Dealer classifies the Repo buyer into one of the following categories: • TT Banks • TT Credit Unions • Other TT Financial Institutions • Insurance • Pension Funds • Retail • Other Corporate Unless otherwise stated all amounts are to be expressed in TTD.
5001	TT Government Securities	List all investments in securities issued in T&T by the GORTT.
5002	TT Non-Financial State Agencies	List all investments in securities that have been issued by non- financial state agencies within T&T. For the purposes of this form, non-financial state agencies will include those that are formed by statute or incorporated under the Companies Act and owned by corporation sole.
5003	TT Financial State Agencies	List all investments in securities that have been issued by financial state agencies within T&T. For the purposes of this form, financial state agencies will include those that are formed by statute or incorporated under the Companies Act and owned by corporation sole.
5004	TT Government Eurobonds	List all investments in securities that have been issued outside T&T by the GORTT in a currency other than TTD.
5005	TT Bonds Financial Sector	List all investments in securities, denominated in both TTD and foreign currencies, issued by financial institutions within T&T excluding TT financial state agencies.
5006	TT Other Corporate Bonds	List all investments in fixed income securities, denominated in both TTD and foreign currencies, issued by non-financial institutions within T&T excluding TT non-financial state agencies.
5007	TT Equity	List all investments in equity securities listed on the TTSE (excluding CISs listed on the TTSE).

5008	TT CISs	List all investments in CISs domiciled and registered in T&T.
5009	Foreign CISs	List all investments in foreign CISs domiciled and registered in a foreign jurisdiction.
5010	Foreign Equity	List all investments in equity securities issued by entities not domiciled in T&T excluding foreign CISs.
5011	Foreign Government Securities	List all investments in securities issued by foreign governments.
5012	Foreign Non-Government Securities	List all investments in securities issued by foreign non-government entities, excluding foreign equities.
5013	Real Estate	List all investments in assets that are land or buildings.
5014	Other Assets	List all investments in other assets, both foreign and local that are not referenced in 4001-4013.
5016	Foreign Clients	State the total value of the Registrant’s Repo portfolio that relates to foreign clients in Column X.
5017	Portfolio Duration	State the portfolio duration, if applicable.
	Name of Issuer	State the legal name of the security issuer.
	Coupon	State the annual coupon rate paid by the fixed income security, where applicable.
	Type	Select from the drop down menu whether the security has a fixed or floating rate, where the security cannot be classified as fixed or floating select Not Applicable.
	Valuation Category	This category is intended to capture how Reporting Entities value the securities held within their portfolios. Select one of the following categories from the drop-down menu relating to the pricing information used in the Reporting entity’s valuation methodology: Level 1 - securities within the portfolio which are valued by quoted prices on an organized exchange. Level 2 - This includes securities whose fair value requires the use of valuation techniques using inputs that are directly observable in the market which are not included within Level 1. Examples of observable market inputs include: quoted prices for similar assets, interest rates, yield curve, credit spreads, etc.

		Level 3 - securities within the portfolio which are valued using techniques that are based on unobservable market inputs and necessitates the use of internal information, assumptions and estimates to determine the fair value of a security.
	Indicate if pledged (Yes/No)	State whether the security has been pledged by selecting either “Yes” or “No” from the drop-down menu.
	ISIN/CUSIP (if app)	State the security’s ISIN or CUSIP number, if applicable.
	Maturity Date (dd/mm/yyyy)	State the date on which the security will mature, if applicable.
	Number of units	State the total number of shares or nominal amount of the security held.
	Price currency (TTD, USD, etc.)	State the currency in which the price of the security is quoted, for e.g. USD, TTD, GBP, XCD etc.
	Price per unit	State the market price per unit of the security at the end of the reporting period, if applicable.
	TT$	State the market value of the security where it is denominated in TTD.
	US$ (converted to TT$)	State the TT dollar equivalent of the market value of the security where it is denominated in USD.
	Other (converted to TT$)	State the TT dollar equivalent of the market value of the security where it is denominated in a currency other than TTD or USD.
	TT Banks	State the value of the liability to TT Banks that are collateralized by the respective security. This number should reconcile with the Balance Sheet and Client Assets form, SEC-MMRF01 reference number 1221.
	TT Credit Unions	State the value of the liability to TT Credit Unions that are collateralized by the respective security. This number should reconcile with the Balance Sheet and Client Assets form, SEC-MMRF01 reference number 1222.
	Other TT Financial Institutions	State the value of the liability to Other TT Financial Institutions that are collateralized by the respective security. This number should reconcile with the Balance Sheet and Client Assets form, SEC-MMRF01 reference number 1223.
	Insurance	State the value of the liability to Insurance companies that are collateralized by the respective security. This number should reconcile with the Balance Sheet and Client Assets form, SEC-MMRF01 reference number 1224.
	Pension Funds	State the value of the liability to Pension Funds that are collateralized by the respective security. This number should reconcile with the Balance Sheet and Client Assets form, SEC-MMRF01 reference number 1225.

NAME OF FORM: SEC-MMRF05 – REPURCHASE AGREEMENT (REPO) PORTFOLIO SEC-MMRF05

	Retail	State the value of the liability to Retail customers that are collateralized by the respective security. This number should reconcile with the Balance Sheet and Client Assets form, SEC-MMRF01 reference number 1226.
	Other Corporate	State the value of the liability to Other Corporate customers that are collateralized by the respective security. This number should reconcile with the Balance Sheet and Client Assets form, SEC-MMRF01 reference number 1227.
	Effective Margin	This is a calculated field that automatically calculates the effective margin on Repurchase Agreement transactions.