STRATEGIES

October 2007

Bloomberg Markets

Cheat Sheet

Mortgage-Backed Securities

YT <Go>
lets you analyze a mortgage-backed security using multiple assumptions about discount margins, prepayment rates, price or yield.

CFT <Go>
displays a table of projected cash flows for a selected asset-backed security, collateralized mortgage obligation, MBS or mortgage pool.

DES2 <Go>
displays an overview of data on the collateral underlying a selected ABS or MBS.

BBTM <Go>
lets you trade and monitor prices of to-be-announced MBSs.

WALG <Go>
graphs the weighted average life and principal payments of a selected MBS.

RATC <Go>
displays a list of credit rating revisions for MBSs.

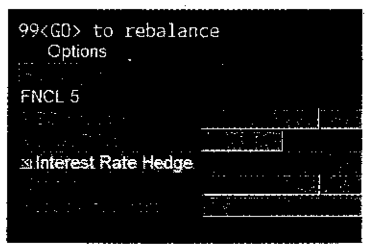
QY <Go>
calculates price or yield for a selected MBS.

MTCS <Go>
shows credit support for a selected structured deal or tranche.

CLC <Go>
displays data on the composition of the collateral for a selected CMO or MBS pool.

CLP <Go>
displays current and historical collateral statistics for an ABS or MBS.

HGMS <Go>
lets you analyze strategies that hedge the convexity risk of a



selected MBS. Convexity is a measure of the relative change of a bond's price as yields change.

DQRP <Go>
shows a list of structured finance deals ranked by the percentage of collateral that's delinquent by 60 days or more.

LDES <Go>
displays information about the loans that underlie a selected commercial-mortgage-backed security.

REDQ <Go>
displays commercial real estate delinquency reports by property type or location.

BMMI <Go>
lets you access mortgage market research, such as historical prepayment reports.

CLCG <Go>
lets you graph the collateral composition of a structured security by a selected type of data such as loan-to-value percentages or the credit scores of the borrowers.

OASN <Go>
calculates the option-adjusted spread and other measures of risk for a selected agency pool or generic mortgage security.

MOAS <Go>
monitors OASs, duration and convexity for MBSs.

MBSS <Go>
lets you search for agency pass-throughs that correspond to the criteria you select.

MFD <Go>
lets you set defaults for MBS-related functions.

TLKU <Go>
lets you look up the CMBS deals that are exposed to a selected tenant.

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