Thetica Systems

Thetica
ABS
Trader
Tools

ABS Explorer

ABS Analytics

Color Database

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Thetica ABS Analytics™

The Next Generation in ABS Analytics.

Thetica ABS Analytics offers an interactive, high performance and easy-to-use analytics system for RMBS, ABS and CMBS bonds and bond portfolios. This sophisticated software can integrate with any prepayment/loss model and with client's own existing systems.

Flexible

Easy to set up, simple to use, and easy to modify to your specific needs

√ Excel front-end interfaces with system's distributed computing environment

√ Apply smart rules to lists of bonds so each bond runs with its appropriate scenario

√ Easily accessible database allows you to create your own reports

Fully Integrated

Easily integrates with your infrastructure and workflow

√ Centralized database captures indicative market data from multiple data vendors

√ Uses the latest Intex cashflow engine

√ Accessible across multiple business lines

√ Analyze deal characteristics, capital structure and collateral allowing you to quickly compare deals

Fast and Efficient

High performance analytics with results that match exactly with INTEXdesktop®

√ Quickly set up a comprehensive ABS pricing and analysis system without large infrastructure costs

√ Run virtually any cashflow scenarios, from basic to extremely complex

√ Independently verify valuations received by outside sources

√ Eliminate errors by significantly reducing manual work

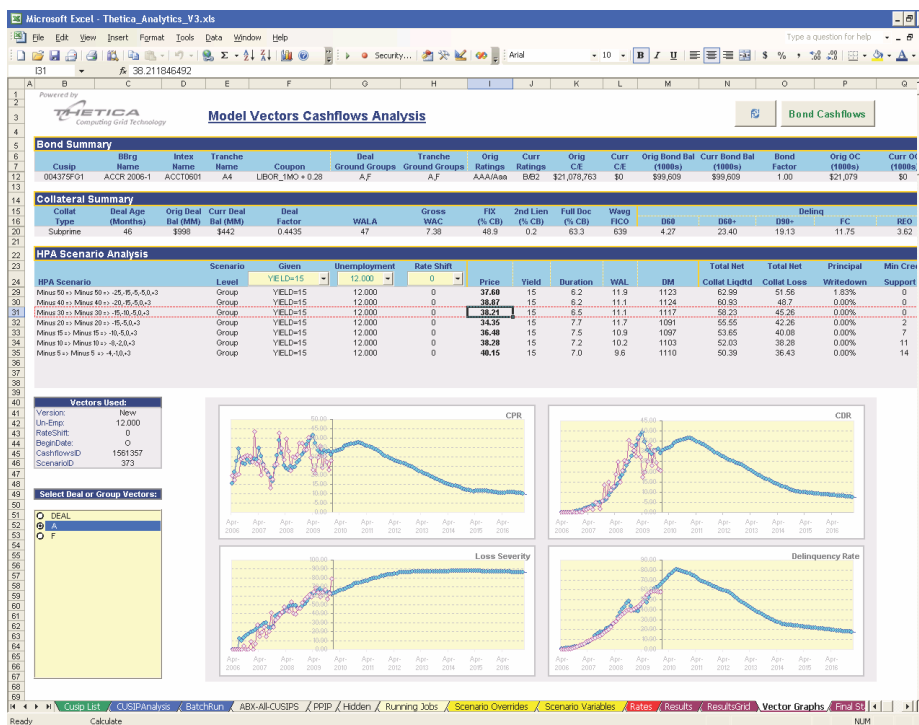## Sample Vector and Cashflow Analysis Sheet

We can integrate client's proprietary econometric model into the system in order to **process hundreds of bonds at the same time** and then provide a user friendly way to show their vectors along with the results.

Analyze collateral performance

Analyze bond characteristics

Analyze vectors provided by your own or third party models
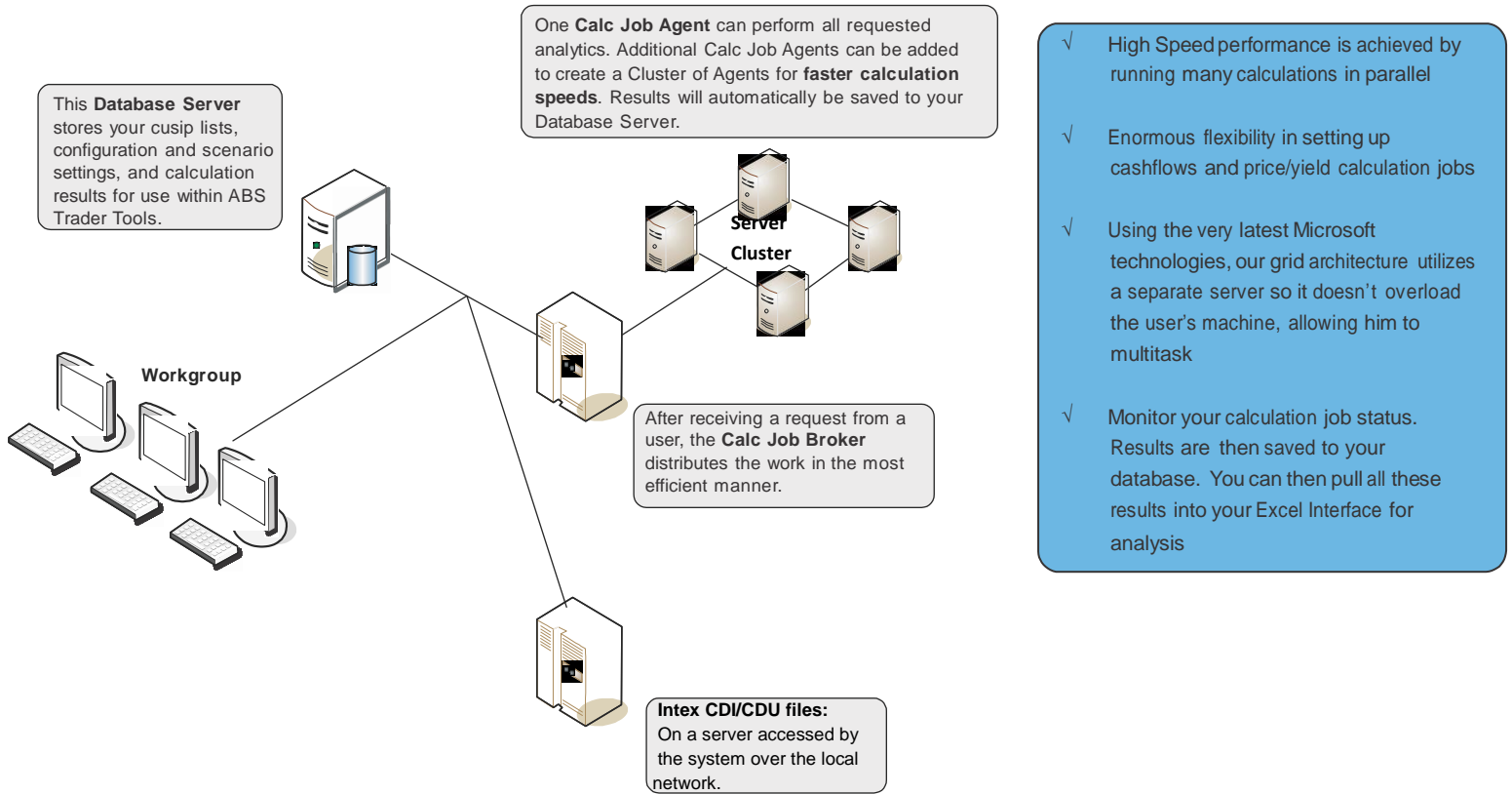
Review price/yield results for all scenarios

Thetica Systems Computing Grid Technology

ABS Analytics is built upon a distributed computing environment that is hosted internally at our client's own facilities.

One **Calc Job Agent** can perform all requested analytics. Additional Calc Job Agents can be added to create a Cluster of Agents for **faster calculation speeds**. Results will automatically be saved to your Database Server.

This **Database Server** stores your cusip lists, configuration and scenario settings, and calculation results for use within ABS Trader Tools.

Server Cluster

Workgroup

After receiving a request from a user, the **Calc Job Broker** distributes the work in the most efficient manner.

√ High Speed performance is achieved by running many calculations in parallel

√ Enormous flexibility in setting up cashflows and price/yield calculation jobs

√ Using the very latest Microsoft technologies, our grid architecture utilizes a separate server so it doesn't overload the user's machine, allowing him to multitask

√ Monitor your calculation job status. Results are then saved to your database. You can then pull all these results into your Excel Interface for analysis

Intex CDI/CDU files: On a server accessed by the system over the local network.

Main Cusip List Sheet

Manage and categorize lists of Cusips and run calc jobs. Auto-populate lists by integrating client's own databases. ABS Analytics saves results in its own database for viewing at a later time.

√ Easily manage bond lists, set overrides and enter specific pricing model parameters

√ Rapidly run scenarios with results presented in easy-to-read price/yield and cashflow tables

√ Create customized reports such as tear sheets

√ Process hundreds of bonds simultaneously and capture scenario inputs and cashflow results

√ Easily customize our user interface to your own needs