



**THETICA SYSTEMS**

***Pulling it all together™***

**Thetica Analytics & Structured  
Products Database**

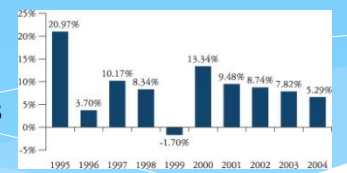
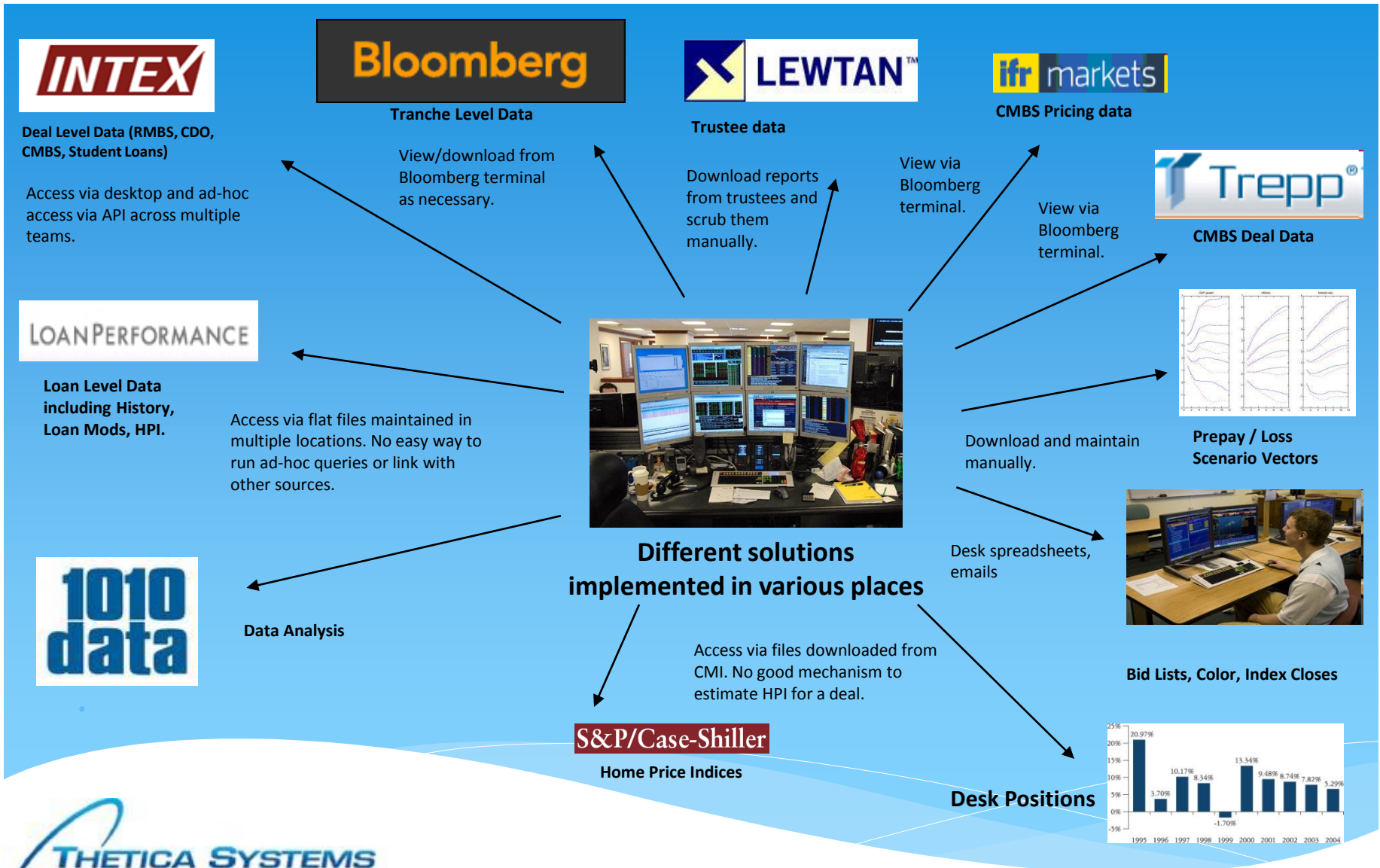
***Proven infrastructure for  
structured finance bond analytics***

# *About Thetica Systems*

**As Wall Street securitization pioneers, we understand the needs of ABS market participants. We provide a high-speed cloud-based bond analytics platform, configured for rapid implementation and fewer IT hassles. Our clients include investment banks, hedge funds, insurance companies, capital management, brokers, dealers, and others that invest in or monitor structured finance securities.**



# Do your Structured Finance data sources and tools look like this?



# *These are just some of the problems:*

- \* **Data overload with multiple sources that don't connect**
- \* **Necessary information not easily available**
- \* **Challenging business requirements and budget constraints**
- \* **Expensive, hard-to-find resources for internal development**
- \* **System resources and computing power tied up or strained to access the information you need**
- \* **Connections with multiple data vendors that can change or break; data loads that can change without notice**

# *Our infrastructure solves the problems you face:*

- \* Integrates bond analytics models with all needed data sources and cashflow APIs**
- \* Runs large lists of bonds on demand or automatically and produce results in minutes – without tying up system resources**
- \* Efficiently customized to your business requirements – leverage our experience to develop what you need**
- \* Rapidly build or enhance internal pricing solutions**
- \* Implements and maintains connections with multiple data vendors and APIs so you don't have to**

***Within a few weeks, you can have:  
a full-fledged system  
running high-speed analytics  
on custom cashflow scenarios  
that you designate.***

*We integrate a variety of industry data sources:*

We integrate client-licensed data from **Intex**, **IDC**, **BlackBox**, **CoreLogic** Loan Performance and their predictive vectors, **Bloomberg** via the Backoffice data feed, predictive vectors from **FiveBridges**, pricing data for CLO NAV from **Lewtan/ABS.Net**, **Markit** and **Reuters**, **Equifax** enhanced loan level data, **Standard & Poor's**, **TransUnion**, **AdCo** and **Trepp**.

Contact [Sales@Thetica.com](mailto:Sales@Thetica.com) for a complete list of Data Partners.



All your licensed data is up to date and readily available on demand through Thetica SPD.

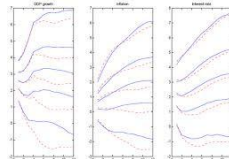
We maintain your data sources including cashflow engines:

Multiple user groups have immediate access:

**Thetica SPD<sup>TM</sup>**  
**Structured Products Database**



LOAN PERFORMANCE



ABS/MBS/CDO/CLO Trading Desks

Research Departments

Financial Controllers

Risk Managers

Regulatory Reporting

Other IT Systems



Desk Positions

Bid Lists, Color, Screeners

Vectors from Scenario Models





*Our powerful ABS Analytics Engine generates your customized reports, on schedule or on-the-fly.*

**ABS Analytics - High Performance Analytics Engine  
& ABS Explorer – Integrated Reporting Package**



**Thetica SPD**  
**Structured Products Database**

**Analyze bond characteristics, manage bond lists, set overrides, and enter specific pricing model parameters**

**Compare deal characteristics, capital structure and collateral**

**Feed into tear-sheets, viewers, screeners, etc.**

**Independently verify valuations from outside sources**

**Analyze vectors from your own or third party models**

**Review price/yield results for all scenarios**

# Thetica ABS Trader Tools are Core Infrastructure

## Thetica Cloud Infrastructure



## ABS Trader Tools

Components read data from various sources into the Structured Products Database, along with tools for sophisticated cashflow calculations.

The high-speed ABS Analytics cashflow analytics engine runs multiple bonds and serves multiple user requests simultaneously without performance degradation.

Calculations can be automated for the entire universe of bonds or any required subject via batch scripts. User-defined scenarios are supported for CLOs, RMBS, CMBS, ABS and Reremics including running vectors at child levels.

Flexible tools allow integration of vectors from internal models to run automatically and without coding, permitting use of scenarios in any desired bucketing scheme.

Libraries are fully multithreaded for very rapid results in ad hoc or recurring calculation jobs.

ABS Explorer makes results accessible through a simple to use XML interface. The infrastructure can run at client servers or on the cloud.

## ***Take the next steps now:***

1. Contact [Sales@Thetica.com](mailto:Sales@Thetica.com) or 727.724.4182.
2. Get a demo and discuss your needs, uses, and licensed data
3. For fastest implementation, choose secure cloud access; datacenter hosting or on-site hardware also available
4. Review our proposal and discuss any modifications
5. We work with newly licensed clients throughout implementation to ensure you get the results you need
6. Ongoing support and customization available



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