



**Thetica Trader Tools™**  
***Technology Infrastructure for  
Structured Products Professionals***

# About Thetica Systems

We are a Cloud IaaS (Infrastructure as a Service) provider with more than a decade of experience specializing in data integration for structured finance. We provide a high-speed bond analytics platform, configured for rapid implementation, fewer IT hassles, and ease of customization.

Clients include investment banks, hedge funds, insurance companies, capital management, brokers, dealers, and others that invest in or monitor structured finance including ABS, RMBS, CMBS, & CLO securities.

# What We Do

- \* We create customized systems for CLO/ABS/RMBS/CMBS professionals so they can focus on their business needs instead of data connections and IT headaches.
- \* These systems enable structured finance pros to produce the precise outputs they want with unparalleled speed; reduce the associated challenges and delays; and get ahead in a demanding environment.

# What You Get

- \* Fully customizable online access to our proven tools to price and analyze bonds
- \* Whether you choose a turnkey, scalable solution or build your own tools on top of our solid, proven infrastructure, you get a blazing fast cloud-based platform configured for rapid implementation and ease of customization.
- \* Of course we take care of ongoing maintenance for the database and cashflows API.

# What Makes Us Different

- \* We're experts in infrastructure and managing the data needed to price and analyze bonds.
- \* We don't try to tell you what business logic to apply or how to value securities; we just make it easy for you to do your work.
- \* Instead of a one-size-fits-all application, we give you a robust and flexible system that integrates all your licensed data sources and outputs cleanly.

# We integrate a wide variety of sources for deal level, loan level, & enhanced loan level data:

We integrate client-licensed deal data from **Intex**, **Lewtan/ABS.NET**, and **Bloomberg** via the Backoffice data feed; loan level data from **CoreLogic Loan Performance**, **BlackBoxLogic**, **LewtanABS.NET**, and **Trepp**; pricing data for CLO NAV from **Lewtan/ABS.Net**, **Markit** and **Reuters**; credit ratings from **Equifax** and **TransUnion**; and HPI from **CoreLogic**, **FHFA**, **Standard & Poor's/Case-Shiller**, and **DataQuick**.

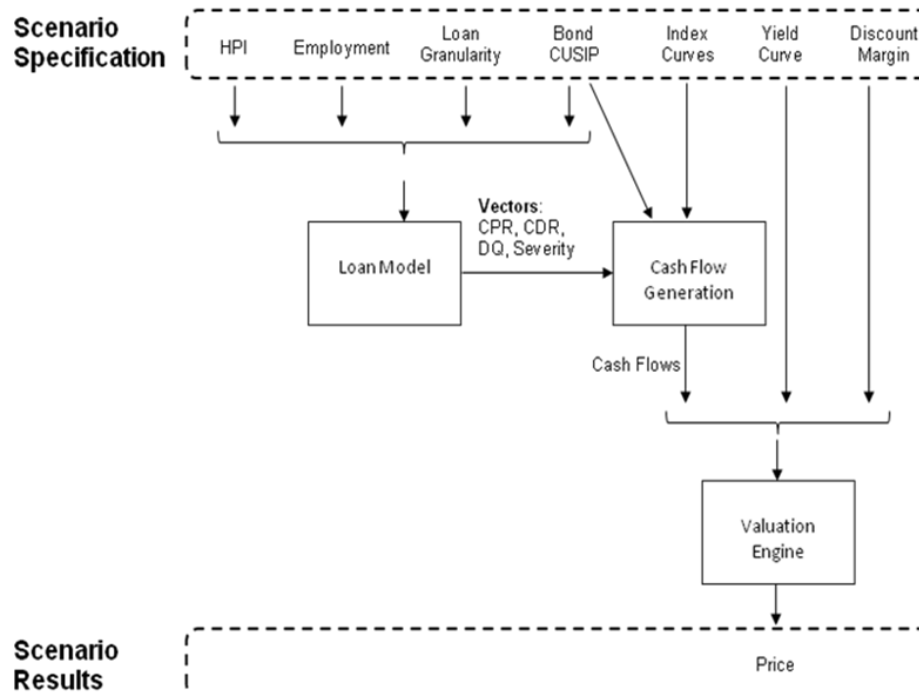
Additional sources can be integrated upon request to [Sales@Thetica.com](mailto:Sales@Thetica.com).

# We integrate a wide variety of vectors and credit models:

We integrate any vector or credit model from your choice of third party vendors such as CoreLogic, FiveBridges, Digilant, and Opera Solutions, as well as those that are generated from your own workbooks, internal models and databases.

# Sample Integration with Loan Model

Analytics: pricing scenarios



Credit models can be client's own, or a third party model, producing vectors for use in ABS Trader Tools<sup>1</sup>™.




# Put Our CLO Tools to Work for You

- \* CLO module offers excellent market coverage with CLO NAV pricing from Lewtan/ABS.NET, Markit and Reuters
- \* Perform NAV analysis out of the box
- \* Easy calculation of all asset characteristics
- \* Rapid screen & search functions for the universe of bonds

# 7 Ways to Put Our ABS Tools to Work for You

1. Run multiple stress test scenarios at high speed on large numbers of bonds
2. Automate your internal model to rapidly run scenarios through a cashflow engine
3. Analyze bond characteristics, manage bond lists, set overrides and enter specific pricing parameters

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4. Independently verify valuations from outside or internal sources
  5. Immediately use resulting price/yield and cashflow amortization tables
  6. Feed results into tear sheets, viewers, screeners, etc.
  7. Easily customize reporting for your end users

# Choose the Functionality You Need

- \* Tier 1: Run Deal-Level Scenarios.
- \* Tier 2: Run Advanced Scenarios, including collateral bucketing and ramp files that you define and associate.
- \* Tier 3: Run pre-calculated Prepayment, Default, Loss Severity and Delinquency vectors.
- \* Tier 4: Dynamically integrate your econometric models with ABS Analytics for a high-performance Analytics system.

Tiers 1 and 2 are included in the basic product; Tiers 3 and 4 require additional consulting services to tailor the system to your exact needs.

# Contact Information

Thetica Systems Inc.  
100 Union Avenue  
Cresskill NJ 07626  
[Sales@Thetica.com](mailto:Sales@Thetica.com)  
727.724.4182



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