



Thetica ABS Trader Tools®
***Technology Infrastructure for
Structured Products Professionals***

About Thetica Systems

We are a Cloud IaaS (Infrastructure as a Service) provider specializing in data integration for structured finance. We provide a high-speed cloud-based bond analytics platform, configured for rapid implementation, fewer IT hassles, and ease of customization to your needs.

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.

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**; HPI from **CoreLogic**, **FHFA**, **Standard & Poor's/Case-Shiller**, and **DataQuick**; and industry standard prices from **Interactive Data**.

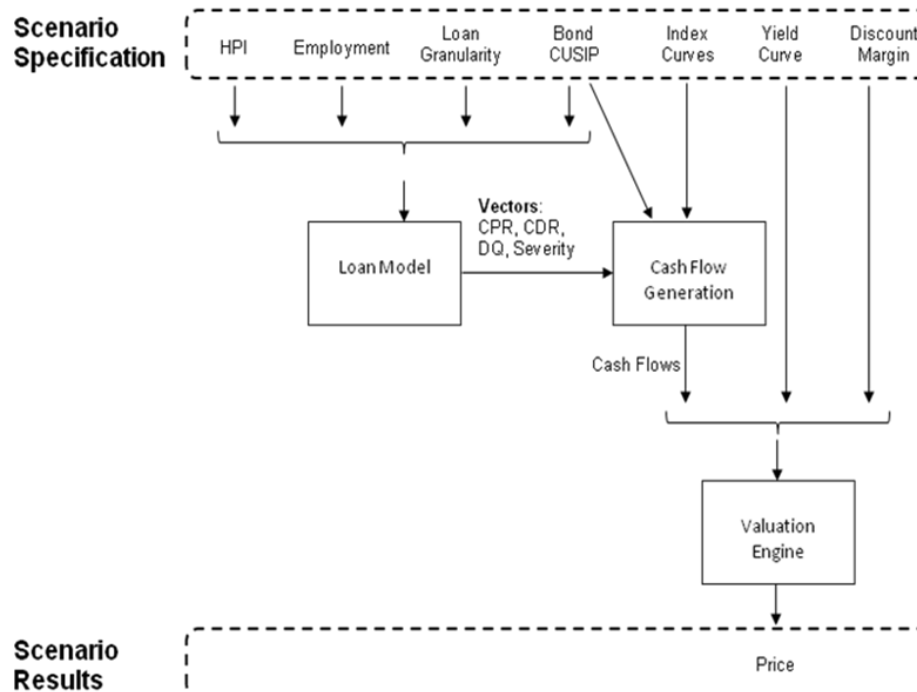
Additional sources can be integrated upon request to Sales@Thetica.com.

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 and Opera Solutions, as well as any 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 Tools¹™.

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

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

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.

Take the next steps now:

1. Contact Sales@Thetica.com or 727.724.4182.
2. Get a demo and discuss your needs, uses, licensed data and model/vector providers.
3. Secure cloud access offers fastest implementation and best price; on-site hardware is also an option.
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 training, support and customization are available.



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