Our Data Sources

Thetica Systems has deep experience with data vendors in the structured finance field, beginning with Intex Solutions and the Intex API. We are not an alternative to licensing Intex data; rather, we help you maximize the value obtainable from the data you license and minimize your effort to maintain data fields and adapt to changes in vendor files.

Available Intex data includes not only deal, tranche, and asset data, but also credit enhancements, hedges, collateral performance statistics, etc. Access to historical data, such as historical CPR/CDR and CDO assets transaction data, is available if covered by individual client license with Intex Solutions.

Other sources may be integrated according to individual business needs. Each data source includes its own database, data loaders, automated jobs, and in some cases data aggregates. We are data-agnostic; our clients can choose whatever data they need for their business.

Our integrated data sources cover loan level data, enhanced loan level/pricing data, outputs from in-house or third-party credit models, BWICs and color, and client position data as covered below.

If you license the data, we can pull it into any form or design you want and automate even the most complex calculations for immediate use, preventing wasted time, manual work, and missed opportunities.

We integrate a wide range of client-licensed or internally-generated data, including but not limited to:

➢ Deal level data from Intex, Lewtan/ABS.Net, and Bloomberg via the Backoffice data feed
➢ Loan level data from CoreLogic Loan Performance, Lewtan/ABS.Net, and CoStar
➢ Pricing for CLO NAV from Markit, Reuters, and Lewtan/ABS.Net
➢ Credit ratings from Equifax and Transunion
➢ HPI from CoreLogic, FHFA, Standard & Poor's/Case-Shiller, and DataQuick
➢ Color from SCI PriceABS and Bloomberg messages
➢ Industry standard pricing from Interactive Data Corporation
➢ KBRA KCP Data Feed
➢ Loan level data from dv01 DataDirect
➢ DataLink from Green Street Advisors
➢ Foot-traffic analytics from Advan
➢ Vectors and credit models from client's choice of third-party vendors
➢ Data from client's internal models, workbooks, and databases

Please inquire about any data source not specifically mentioned.