Introduction to Thetica Trader Tools™

Thetica Trader Tools™ combines technology infrastructure with powerful tools for structured finance pros that license Intex Solutions data. Integration with their workflows and business rules results in a unique system for each client. Our proven components can jump-start your project, saving the time and personnel required to build from scratch. We update continually as the Intex API changes and we guarantee our calculation results will match the IntexCalc platform.

Thetica Trader Tools consists of:

Thetica Analytics Cloud Engine: A bond analytics platform that brings real power to your analysis. We can automate almost any imaginable calculation or cashflows scenario so that it runs at blazing speed. Saved lists, portfolios, or universe jobs are automated to run on a set schedule according to client specifications. Full universe jobs are integrated into the web interface and run nightly so that results are available at the start of the business day. Clients can have direct integration with their internal systems or Excel workbooks. The Cloud Engine has its own easy to use API, enabling clients to leverage its capabilities.

Thetica Structured Products Database (SPD) brings your market data feeds into one space, where they can be easily queried, aggregated, analyzed, cross-joined and utilized. Our web-based system taps into a rich source of data which leverages our extensive data vendor partners. This database quickly becomes a key infrastructure component, allowing users to maximize their investment in market data.

Each data module includes its own database, data loaders, automated jobs, and in some cases also data aggregates. We have a close working relationship with many data vendors and are equipped to onboard new data sets easily. The following database modules can be licensed for access within Thetica SPD:

Intex database. We load all your licensed Intex data into the database on a daily basis, allowing you to query across many deals and cross-apply the data with other data sources. We load everything, 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 asset transaction data) is also available with additional licensing per Intex requirements. As an experienced Intex partner, we substantially enhance your investment in the data and tools they provide.

Loan-level databases. Data such as provided by Intex, CoStar, etc., based on the sources that client selects and licenses.

Enhanced Loan Level / Pricing Data. May include additional data sets such as provided by CoreLogic Loan Performance, or asset pricing such as from SCI (PriceABS), Markit or Reuters, or updated borrower credit profile information, such as provided by Equifax, TransUnion, etc., or historical and updated home values (HPI), such as provided by CoreLogic CaseShiller, CoreLogic HPI or DataQuick, etc., as well as additional data feeds such as Bloomberg data, again all based on the sources that client selects and licenses. Each such data module is priced separately.

Output from Credit Models (Cashflow Scenario Vectors). We can load the output of a client's own models into the database to be used by Analytics, or by directly integrating the model into Analytics if the client makes the model available as a DLL. We can also integrate third-party models and have integrated with partners such as Five Bridges and CoreLogic, which feed their vectors on a monthly basis to our cloud environment, where they are available to clients that are licensed with those partners.

Color Database. Data can be gathered via our color parser tool or sent by a client for inclusion in their database, where it supplements other datasets available to that client. We also are partnered with SCI for their PriceABS module which is integrated into our system.

Client Position Data. We can interface with client's own information sources, retrieving position data and storing it securely to use in automating analytics calculations or to drive custom reporting.

System Setup Options – Full or Web-Only Access

Full Access
- ✓ Permits direct SQL access to query the underlying Structured Products Database to extract whatever information is desired.
- ✓ Client has full control over their own database, which can be used for data uploading and proprietary logic.
- ✓ Clients can use our rich and highly customizable web interface, and/or an Excel interface, or develop their own user interface or systems on top of our infrastructure.
- ✓ This mode allows clients to fully leverage our infrastructure. Clients can build their own user interface tools, produce reports and other outputs, and fully utilize their in-house analysts / developers. Alternatively Thetica Systems can provide such services.
- ✓ Clients can request as much or as little customization as they need and fully control their budget.
- ✓ Requires a secure VPN tunnel or an AWS Direct Connection.

Web-Only Access
- ✓ A cost-effective option for a starting portfolio or lighter calculation demands; it does not allow direct database access.
- ✓ The web interface is highly flexible and can be rapidly customized.
- ✓ Excel reports can be generated by web application and downloaded for use (however the resulting workbooks cannot connect to the Thetica databases).
- ✓ Does not require a VPN tunnel.

Both Full Access and Web-Only Access permit customized calculations, appearances, and views; clients set the exact level of control on who can edit or change calculations.