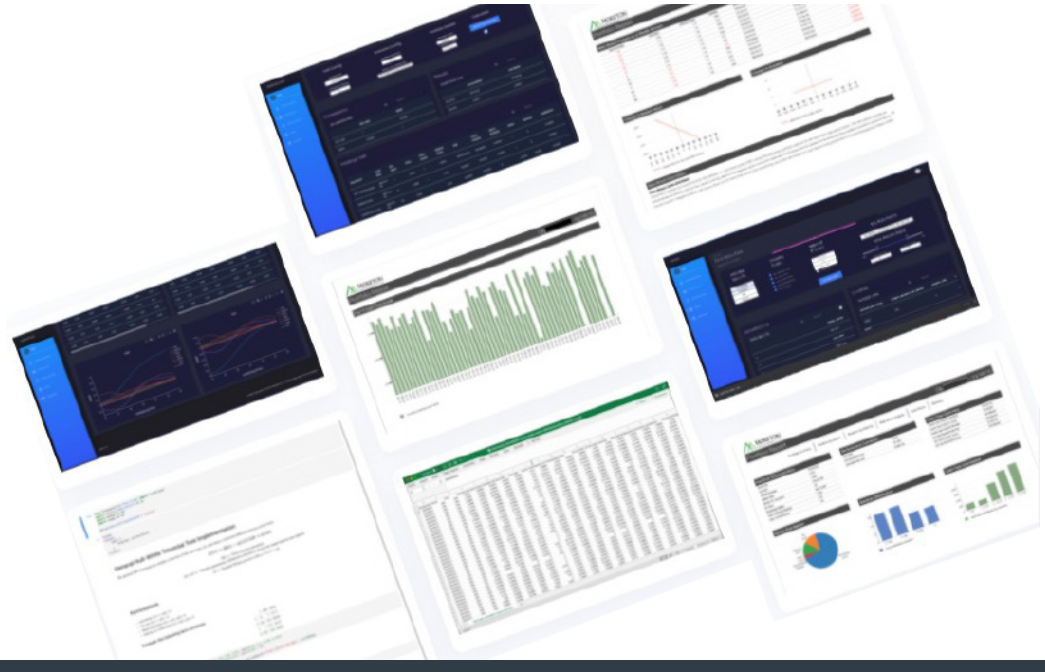
Numerix Structured Finance – In the Cloud

You Provide the Security Identifiers – We Take Care of the Rest

Numerix Structured Finance enables firms to quickly and easily price structured finance securities without installing and maintaining any software or hardware. Just submit a security identifier, and we provide the reference data, analytics, and pricing. All calculations are performed in the cloud for maximum performance and minimum headache for you.

Comprehensive coverage with fast and insightful analytics.



EXTENSIVE SECURITY COVERAGE

Complete coverage of all structured deals, including loan by loan analysis using the Intex Deal Library. **RMBS, CMBS, CMO, CLO, CDO, ABS, leveraged loans and much more**.

FAST PERFORMANCE

Leverages the speed, scalability and elasticity of the cloud, plus multi-threaded calculations at the path or deal level, to optimize calculations to meet any time requirements.

RICH ANALYTICS

Follows industry-standard approaches to analyzing individual securities, and provides a broad range of security-level and portfolio-level analytics you can utilize for investment and risk decisions.

ADVANCED PREPAYMENT MODELS

Best-in-class models for calculating prepayments and defaults. We handle everything from the interest rate process to CPR curve. Have a different view? Utilize your own inputs.

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Comprehensive Security & Portfolio Analytics

Security Analytics

Security-level analytics are designed to provide a snapshot view of a security's price, risk characteristics, and cashflows. At a high level, the following analytical approaches and components are used in our services:

- Cashflow based valuation
- Multiple interest rate processes and variable coupon modeling
- Optionality and other event schedules
- Convertibility
- Prepayment modeling
- Default modeling
- Sensitivity analysis
- Ultra-low and negative rate environment calibration
- Benchmark comparisons

Available security analytics include:

Yield Calculations

- Book yield
- Market yield

Sensitivities

- Average life
- Macauley duration
- Modified duration
- Local duration
- Effective duration
- Key Rate duration
- Spread duration
- Modified convexity
- Effective convexity

Spreads

- Asset swap spread
- Option adjusted spread
- Zero volatility spread

Cash Flows

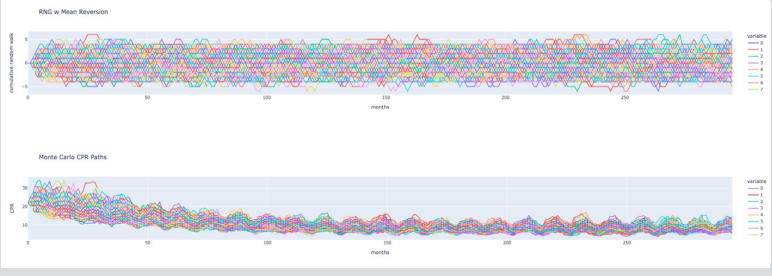
- Total cash flows
- Interest cash flows
- Principal cash flows
- Other principal cash flows
- Call cash flows
- Put cash flows
- Accrued interest
- Cash flow date

Portfolio Analytics

A "Portfolio" is a collection of securities grouped together for the purpose of analysis. The portfolio can be expressed as a snapshot (single-date view), or as a set of time-series data showing the group's details over time.

Portfolio Analytics cover a range of use cases, including:

- Portfolio holdings & security analysis
- Compliance reporting
- Risk reporting
- Risk analysis
- Performance reporting
- Performance attribution
- Re-balancing
- Portfolio compression
- Hedging / risk transfer



Fastest Structured Finance Simulations on a Single Platform

Simulate thousands of cash flow paths, interest rate scenarios or historical perturbations for any calculation, whether it's regular analytics or key rate durations. Numerix Structured Finance incorporates its Monte Carlo Engine with best-in-class prepayment analytics to ensure street standard analytics.

Why Numerix?

Numerix is the industry leader in analytics for structured finance, structured products, and OTC derivatives. Founded in 1996, Numerix has 17 offices and over 700 clients and 90 partners across 26 countries. Numerix is recognized across the industry for its many breakthroughs in quantitative research and is proud of its reputation for being able to price and produce risk measures for any security or derivative – from vanillas to the most sophisticated exotics and structured finance securities.

For more information, contact: sales@numerix.com