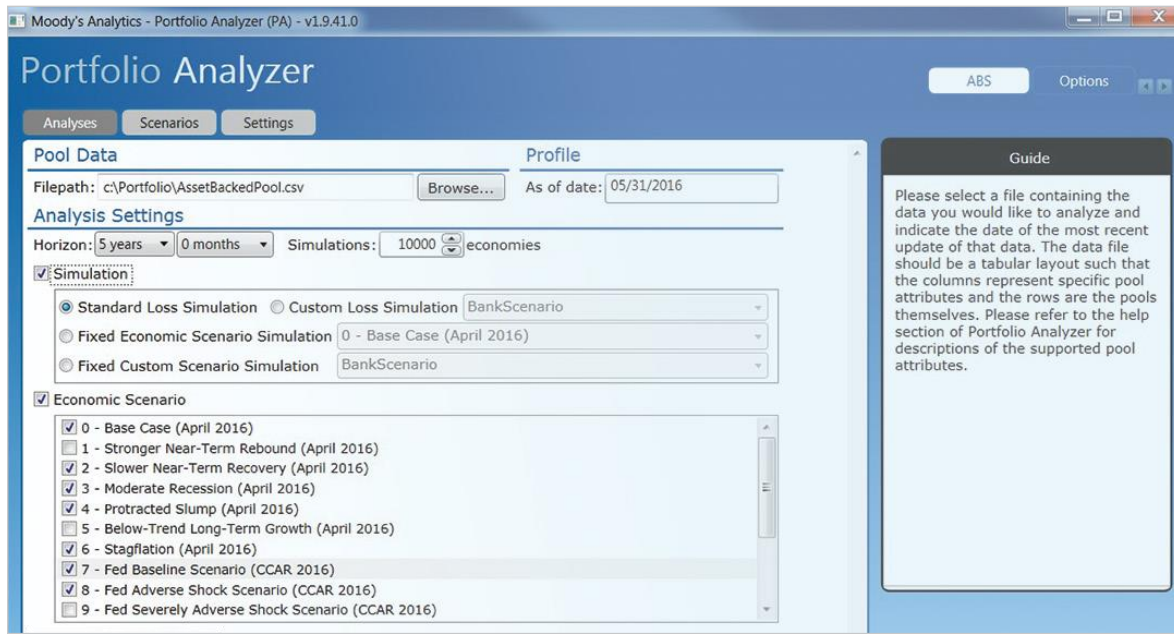


Portfolio Analyzer is a risk management and stress testing platform for analyzing the risk in structured transactions, such as mortgage-backed (MBS) and asset-backed securities (ABS). When combined with a cash flow library and deal data, Portfolio Analyzer can be used to obtain cash flows and losses on ABS tranches.

Produce pool-level analyses of RMBS, ABS, and agency MBS collateral

- » Leverage over 40 different collateral models, including econometric models for constant prepayment rates (CPR), constant default rates (CDR), loss given default (LGD), and delinquencies.
- » Access models for different US asset classes, such as credit cards, student loans, auto loans and leases, equipment loans and leases, reverse mortgages, and Small Business Administration (SBA) loans.

- » Utilize models for different EMEA asset classes, including UK credit cards; UK prime, subprime, and buy-to-let (BTL) MBS; Netherlands and Germany MBS; and auto loan ABS.
- » Deploy prepayment models for different Fannie, Freddie, and Ginnie MBS pools. Stress test portfolios of residential mortgage-backed securities (RMBS) and ABS tranches.
- » Integrate with other platforms with an easy-to-use application program interface.



Users can select from a number of options, including time horizon, simulation, and economic scenario to conduct their analysis.

## Integrate with the Structured Finance Portal to analyze credit risk and valuation of ABS and RMBS transactions

- » Use for stress testing of treasury portfolios.
- » Leverage built-in stress scenarios from the Federal Reserve and Moody's Analytics.
- » Enhance your analyses with user-defined custom scenarios.



## CONTACT US

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