

EUROPEAN ASSET BACKED SECURITIES

The industry's most flexible, fastest, easy-to-use platform for mortgage data and analytics

1010data offers you the industry's leading cloud-based Big Data analytics platform for European asset backed securities (ABS) analysis. With pre-configured hosted datasets and system performance, scalability, and flexibility that go beyond any other solution on the market today, 1010data helps you analyze massive volumes of highly granular and disparate ABS data, and turn it all into valuable insight.

ALL THE DATA AND LOGIC YOU NEED IN ONE PLACE

1010data is your single source for the latest data to conduct European ABS data analytics. Now containing loan-level performance data for over 40MM loans from the European DataWarehouse, data is automatically loaded and refreshed as soon as new disclosure is available. Of course, you can also upload your own in-house data to perform on-the-fly mashups and ad-hoc queries.

DRIVE COMPETITIVE ADVANTAGE

1010data enables you to conduct the most relevant and valuable analytics for European asset backed securities faster than any other solution, directly from your desktop.

Sample analytics include:

ANALYTICS	VALUE
Servicer Analysis	Use historical loan prepayment rates by servicer to model loan-level probability of future prepayments.
Prepayments Modeling	Using pre-built logic and intuitive interfaces, combine disparate datasets including loan level performance data, home price indices and borrower credit data to model changes in prepayment risk.
Transition/Roll Rate Analyses	Calculate the likelihood of transition of pay status (C, 30, 60, 90+, etc) at the loan level to gain insights into drivers of default.

3-MONTH PAY STATUS TRANSITION MATRIX (%): UK RMBS SILVERSTONE PROGRAM

STATUS AS OF 8/31/13	STATUS AS OF 11/30/13						
	1	2	3+	C	Default	Paid Off	Repurchased
1	10.868	0.000	34.433	51.185	0.000	3.314	0.199
2	9.545	0.000	63.169	19.030	0.000	8.256	0.000
3+	0.818	0.000	84.814	10.606	1.507	2.255	0.000
C	0.205	0.054	0.000	97.205	0.000	2.506	0.030
Default	0.000	0.000	0.000	0.000	100.000	0.000	0.000
Paid Off	0.000	0.000	0.000	16.152	0.000	83.848	0.000
Repurchased	0.000	0.000	0.000	0.401	0.000	0.000	99.599

FAST, POWERFUL AND RICH ANALYSIS

Speed matters for European ABS analytics, given the size of loan level disclosure as well as the need to get insight and make decisions quickly. 1010data's technology delivers the fastest query speeds in the industry. The most difficult analytics are returned in seconds, and analytics that were previously impossible are returned in minutes. Access to every data element is available directly from your browser. And unlike internally-hosted solutions, there's no need for slow and costly re-configuration of data in order to perform new analyses.

1010data's rich function library enables you to easily construct and execute any type of analysis, from simple to sophisticated. Analytic capabilities include:

- ◆ Time Series Analysis
- ◆ Time Shifting
- ◆ Linear Regression
- ◆ Stratification
- ◆ Principal Component Analysis
- ◆ Machine Learning
- ◆ Linear Recursion
- ◆ Logistic Regression
- ◆ Statistical Modeling

INTERFACES TAILORED FOR EVERY ROLE

1010data enables analytics for every role within your organization - including portfolio managers, analysts, quants, and developers - through the interface that best suits each user type. 1010data interfaces include:

- ◆ **Dashboards and reports** for users who need to manage overall performance and make strategic decisions
- ◆ An **Excel add-in** for conducting powerful analytics in a familiar environment
- ◆ 1010data's **Trillion Row Spreadsheet™** for the ultimate visual interface with flexibility, analytical power, data access, and data discovery capability
- ◆ **XML Query Language** and **SDK** for programmatically interfacing with 1010data, developing new applications, and enterprise integration

GET STARTED EASILY

Since there's no software, hardware or infrastructure to install, you can begin accessing the European ABS datasets in just a few easy steps.

Contact 1010data now to get started.

