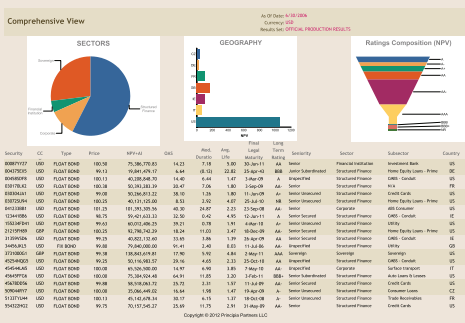


Lewtan Performance Data Integrated Analysis



Lewtan Deal Performance Data Integrated into Portfolio Analysis, Risk Management & Reporting



Integrate performance data from ABSNet, with internal analysis for a single view of your portfolio.

Principia SFP's integration of ABSNet™ allows you to incorporate market leading performance data for over 200,000 structured finance bonds, into an end-to-end platform dedicated to structured finance.

- ABSNet data updates automated into a relational database of portfolio information. No manual processes. No errors. One window on your portfolio.

Proactive Risk Surveillance & Compliance

Unify and track collateral performance statistics from Lewtan with your own internal sources, to perform comprehensive investment analysis and proactive risk surveillance from a single user interface.

- Ensure compliance with investment policy using asset surveillance and diversification controls
- Monitor 100+ performance variables maintained by ABSNet, 300+ in Principia SFP and define your own performance indicators
- Establish performance triggers and compliance alerts at the deal, tranche, collateral and portfolio level

With all the data consistently pooled and managed, you can seamlessly integrate front office activities into a proven compliance, risk reporting and accounting framework.

Comprehensive Deal Performance & Portfolio Analysis

- Scrutinize deal performance and monitor tranche, collateral or credit enhancement variables for over 20,000 global deals
- Combine performance data with internal deal analysis to compare deals in the market and model your whole portfolio
- Assess deal performance alongside all of your structured finance assets and associated funding and hedging instruments

- Consolidate data sources to feed Principia's market ready deal summary reports, tranche detail reports (composition and stratification etc) and collateral performance monitoring reports
- Integrate bond issuance and performance data with valuations and cashflow projections to deliver timely deal surveillance reports
- Full suite of structured finance portfolio and compliance (composition, rating, market risk) reports available out of the box.



For more information about Principia SFP, contact us:

US 156 William Street, 11th Floor, New York, NY 10038. Telephone: +1 (212) 480 6355

UK Queen's House, 8-9 Queen Street, London, EC4N 1SP. Telephone: +44 (0) 20 7618 1350

Email info@pplc.com | www.principiasfp.com

Lewtan Performance Data Integrated Analysis

Principia Structured Finance Platform

Available as an installed solution or via the web, Principia SFP is the benchmark operational solution for the management of structured finance investments. No other commercial or in-house system offers the same breadth of functionality to support fixed income, complex structured credit investments, as well as the spectrum of funding and hedging instruments.

With Principia, businesses can gain a deeper insight into their investments on a unified platform, proactively manage and monitor risk exposures, demonstrate due diligence and increase overall efficiencies across the credit investment business.

A fragmented view...



or a single focused solution?



Organizations can employ out-of-the-box investment analysis, portfolio management, risk and operational functionality, or rapidly implement business specific workflows, reports and processes using Principia's powerful customization framework.

Software-as-a-Service

SaaS provides access to the breadth of Principia SFP, limiting customization and infrastructure costs. The software is hosted by Principia and accessed on the web via a monthly subscription.

Deeper Investment Analysis

- Unify performance and deal data from any source, for on-demand portfolio analysis
- Assess future performance with advanced cashflow analytics and forecasting
- Slice and dice by any combination of collateral, deal or portfolio characteristics.

Proactive Risk Management

- Analyze, monitor and report on collateral performance
- Stress test by default, delinquency, prepayment or interest rates
- Process and disseminate risk reports for any stratification of the business
- Reduce barriers to maintaining investor and regulatory compliance.

Streamlined Operations

- Centrally manage multiple portfolios to increase efficiency and transparency
- Integrate portfolio management, risk control and accounting on a single operational backbone
- Eliminate inconsistencies from front to back office with audit and workflow control.

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