CoreLogic®

Vector™ Securities

Evaluate Portfolio Risk with the Best-in-Class Data and Self-Service Analytics at Loan Level

PORTFOLIO ANALYSIS

Vector Securities offers unparalleled transparency and flexibility for loan-level analytics and reporting by leveraging the industry's largest and most trusted non-agency RMBS data repository containing 17,000+ securitized pools combined with the option for updated valuations using CoreLogic HPI® (including Forecast), and property record TrueLTV information.

Data Assets

- Non-Agency RMBS
  - Origination data
  - Monthly Performance
  - Loan Modifications
- HPI and HPI Forecast
  - Mark-to-market LTVs
- CUSIP® identifiers
- Bloomberg BBGID mappings
- Servicer/Stop Advance
- Consumer Risk Indicators powered by TransUnion (powered by TransUnion)
- TrueLTV
  - AVM
  - Detail on up to 5 hidden liens
- Prepayment and default metrics
  - CPR, CDR, Severities
- Current Occupancy, loan disposition, etc.

LOAN LEVEL ANALYTICS TO PRESENTATION-READY DASHBOARDS

Utilize loan level transparency for true-risk assessment and present findings with interactive visuals.

Data Highlights

- Daily updates to Non-Agency RMBS data
- Integrated Data assets: 400+ attributes and 480+ metrics
  - MBS (Prime) – Over 98% of market
  - ABS (Alt-A and BC/Subprime) – Over 93% of market
  - History back to 1991
  - Key metrics on delinquency, prepayment, and recidivism

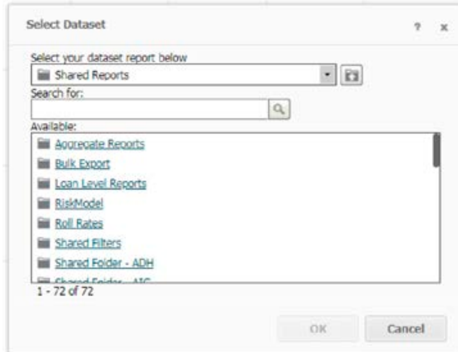
Feature Highlights

- Build synthetic portfolio for benchmarking or use industry indices (ABX/PrimeX)
- Create your own LTV, FICO® bands for custom reporting
- Quick and easy integration to Microsoft® Excel®
- Flexible Roll Rate Analysis
- Batch multiple reports to run on demand or schedule for future updates
- Built-in dashboard feature for presentation-ready reports

Product Features

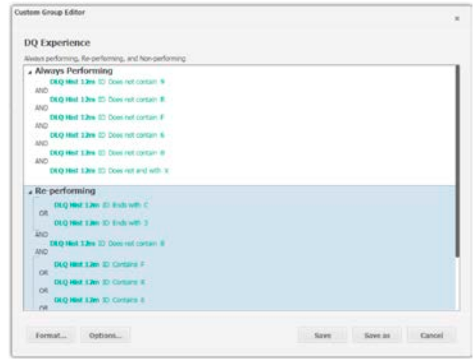
- Easy-to-get, easy-to-use drag-n-drop graphical user interface with filter/sort/save/drill/right-click menu functionality
- Ability to create stratification reports to find high concentration segments
- Rich and intuitive toolset for pivot-table and graphs
- Ability to export to Microsoft Excel, Adobe® PDF and text files
- Bulk export feature to export large quantity of loan data as input in proprietary models or RiskModel
- Highly scalable application to handle increasing usage and database size
- No installation or modification to existing network environment
- Single pricing irrespective of data volume
- Consulting service available

BATCH REPORTING



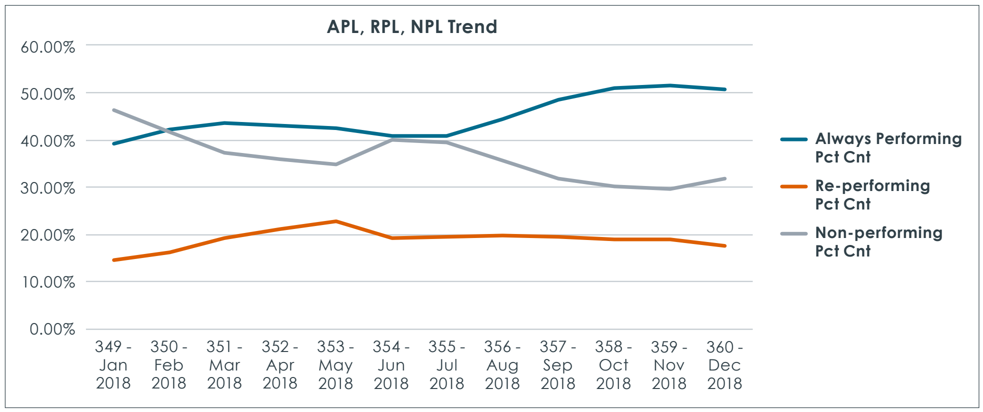
Schedule with a single command.

DATA MINE AT LOAN LEVEL USING CUSTOM LOGIC



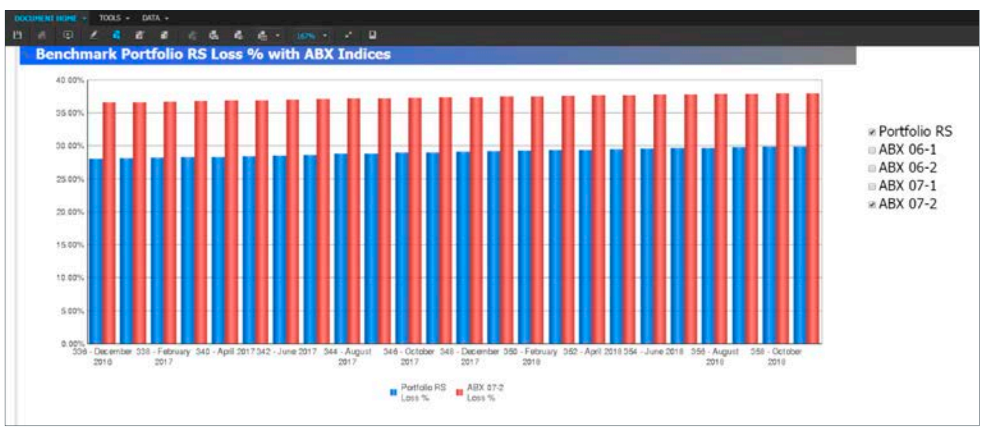
Define your logic using intuitive drag-and-drop UI.

QUICKLY AGGREGATE AND TREND COHORTS OVER TIME



Fast and powerful data mining capabilities at loan level for portfolio surveillance and complex risk diagnostics.

BENCHMARK WITH INDUSTRY INDICES (ABX/PRIMEX) OR CUSTOM PORTFOLIO OVER TIME



Import your portfolio of CUSIPs to monitor performance over time and compare against synthetic cohorts.

For more information, please call 866.774.3282 or visit corelogic.com/solutions/loan-performance-secondary-market-analytics-for-capital-markets.aspx#a_SecuritiesLoan1

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