

Structured Finance Workstation Online

The New Standard in Cash Flow Analytics

NEW ONLINE SOLUTION: <http://sfw.moody.com>

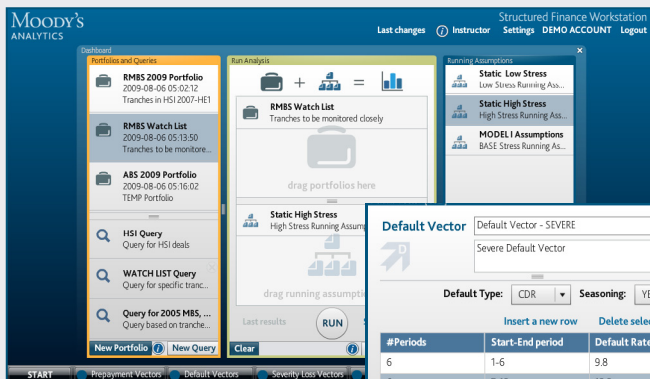
Web access to your custom portfolios and assumptions with the same powerful cash flow and valuation analytics

Moody's Analytics brings you Structured Finance Workstation Online, a web based cash flow and valuation solution for structured securities built on the same powerful engine and data as our desktop product. With an intuitive interface, sfw.moody.com gives you on-demand access to a powerful workstation any time, any where.

With SFW Online, you can screen for deals from our accurate and extensive deal library, build personalized portfolios and stress test and value them under multiple economic scenarios. You can build custom modeling assumptions such as interest rate scenarios, prepayment and default vectors, and loss severities. Robust charting and reporting tools round out this comprehensive solution.

Stay ahead of the curve with sfw.moody.com, your path to performance insight.

Create and save your custom portfolios, customized models and cash flow reports



Build custom assumptions of future performance

#Periods	Start-End period	Default Rate
6	1-6	9.8
6	7-12	12.2
12	13-24	14.1
12	25-36	16.5
12	37-48	18.4
452	49-500	20

Prepayment Table	Prepayment Table - Coupon	Prepayment Table using Coupon
Age	5.000000% - 7.500000%	5.000000% rate: 10.20% CPR
Combined OLV	7.500000% - 10.000000%	7.500000% rate: 14.30% CPR
Coupon	10.000000% - 12.500000%	10.000000% rate: 19.70% CPR
Coupon Index	12.500000% - 15.000000%	12.500000% rate: 22.40% CPR
Coupon Margin	15.000000% - 17.500000%	15.000000% rate: 28.50% CPR

Generate accurate deal and tranche cashflows

Period	Remaining	Interest	Principal	Total Payment	Recovered	Defaulted	Realized	Unscheduled	Scheduled
Totals	65,418,977.36	559,784,771.5	625,203,628.8	54,892,847.0	234,619,660.5	177,189,127.51	538,624,685.4	21,160,026.19	
0	736,973,859.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1	718,576,752.90	3,407,077.78	17,645,786.75	21,059,868.08	0.00	0.00	0.00	0.00	17,645,786.75
2	702,335,222.46	3,260,381.82	16,992,820.41	20,253,212.23	0.00	0.00	0.00	0.00	16,992,820.41
3	676,068,470.20	3,183,346.31	16,553,075.27	19,736,421.58	0.00	0.00	0.00	0.00	16,553,075.27
4	650,783,081.65	3,069,639.29	15,996,372.79	19,069,001.09	0.00	0.00	0.00	0.00	15,996,372.79
5	626,441,801.47	2,947,358.52	15,324,830.75	18,272,189.28	0.00	0.00	0.00	0.00	15,324,830.75
6	603,009,669.17	2,836,327.20	14,678,124.89	17,514,452.09	0.00	0.00	0.00	0.00	14,678,124.89
7	580,452,897.04	2,721,114.18	14,055,741.16	16,776,855.33	0.00	0.00	0.00	0.00	14,055,741.16
8	558,789,035.59	2,615,881.18	13,456,137.88	16,071,819.06	0.00	0.00	0.00	0.00	13,456,137.88
9	537,836,115.81	2,516,448.20	12,879,323.86	15,395,772.06	0.00	0.00	0.00	0.00	12,879,323.86
10	517,713,888.56	2,422,023.91	12,323,964.84	14,745,058.71	0.00	0.00	0.00	0.00	12,323,964.84

To learn more, arrange a trial or schedule a personal demonstration, please contact **Brendon Seeto** at brendon.seeto@mkmv.com/ 1.212.553.4942 or use one of the numbers below:

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