

Portfolio Management with the New Structured Finance Portal

Structured Finance Portal

An End-to-End Structured Finance Analytics Solution

Journal

- » Available for Deal, Manager, Portfolio, Issuer
- » Shared within Company
- » 16MB attachments
- » Journal Stream
 - “All latest Manager Reviews”

Journal

TA Investor Meeting Total Return Fund 2018-02-15 12:58

Investor	Status	Comments
US Euro Fund	Active	Investor had positive feedback...
Wall Street Capital	Active	Client needs update on forward strategy...

TA Research High Yield Balanced Portfolio 2018-02-15 12:47

Some useful research which may have an impact on this portfolio.

<https://blog.jpmorganinstitutional.com/2018/01/the-beginning-of-the-end-of-the-central-bank-support/>

Expanded asset purchase programme monthly net purchases

EURbn

Legend: PSPP (Blue), CSPP (Yellow), CBPP3 (Red), ABSP (Green), Projected (Hatched), Average (Grey line)

Journal Stream

2018-01-15 to 2018-02-15 Search

TA Macro High Yield Balanced Portfolio 2018-02-15 13:32

#Research #Risk

Key risks for 2018

	Event	Rates	Spreads	Severe / Moderate
Global	Asset price correction / rise in market volatility - driven by central bank unwind, geopolitical risk (Korea, trade deals, Iran oil etc.) or other factors	Lower	Higher	Severe
	Higher than expected inflation	Higher	Higher	Moderate
	EM / China slowdown / correction - caused by property prices, shadow banking unwind, oil etc.	Lower	Higher	Severe
	Repeat of 2017	Lower	Lower	Moderate
UK	Transition deal agreed and better data momentum	Higher	Lower	Moderate
	Political unrest / labour election victory	Higher	Higher	Severe
	No transition deal and worse data momentum	Lower	Higher	Severe
Europe	ECB policy - rate hikes expectations brought forward	Higher	Flat	Moderate
	Political risk - Italy etc.	Lower	Higher	Severe
	Low inflation and weakening data momentum	Lower	Tighter	Moderate

Source: J.P. Morgan Asset Management, as of 4 January 2018

Fund Performance - Quarterly Update.pptx

Trade History

» Portfolio edits automatically tracked as BUY/SELL “trades”

Workspace >

- Overview
- Positions
- Trade History
- Data
 - Composition
 - Key Stats
 - Documents
 - History
- Analytics
 - Compare
 - Concentration
 - Cashflows

PORTFOLIO High Yield Balanced Portfolio

Tranche 16 Owned Notional USD 674.14 Million Risk Retention Compliance Status Pass - 4 deals Fail - 0 deals N/a - 3 deals Customize ▾

Trade History Download

Show 10 Items Search

Settlement Date	Trade Date	Identifier	Deal Name	Tranche	Type	Currency	Orig. Notional	Traded Notional	Book Price	Market Price	Market Price Source	Purchase Yield/DM %	Yield/DM Shift %	Prev. Impaired	User		
2018-02-19	2018-02-15	05617YAA7 / US05617YAA73	Babson CLO Ltd. 2013-II	A1	SELL	USD	415,000,000	-	-	-	-	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	XS0921329271	Jubilee CLO 2013-X BV	A	SELL	EUR	231,500,000	-	-	-	-	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	/XS1527726530	Dryden 48 Euro CLO 2016 B.V.	C	BUY	EUR	25,500,000	-	98	-	-	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	/XS1527725722	Dryden 48 Euro CLO 2016 B.V.	B2	BUY	EUR	7,500,000	-	99	-	-	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	/XS1527724592	Dryden 48 Euro CLO 2016 B.V.	A2	BUY	EUR	2,500,000	2,500,000	88.5	95	TR	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	/XS1527722976	Dryden 48 Euro CLO 2016 B.V.	A1	BUY	EUR	230,000,000	-	90	-	-	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	/XS1527725136	Dryden 48 Euro CLO 2016 B.V.	B1	BUY	EUR	45,500,000	-	99	-	-	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	/XS1387218339	VCL MULTI-COMPARTMENT S.A., Compartment VCL 23	B	BUY	EUR	18,700,000	-	101	-	-	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	/XS1158325909	Driver thirteen UG (haftungsbeschraenkt)	A	BUY	EUR	691,500,000	-	99	-	-	-	-	-	tAli	✉	🗑
2018-02-19	2018-02-15	/XS1158338712	Driver thirteen UG (haftungsbeschraenkt)	B	BUY	EUR	25,500,000	-	102	-	-	-	-	-	tAli	✉	🗑

Showing 1 to 10 of 10 entries

Disable Trade Tracking

Trade History

Positions Widget

» Deal page enhancement

Positions							
Identifier	Class	Portfolio	Purchase Date	Currency	Owned Notional	Owned %	Deal Factor
XS1158325909	A	EMEA ABS-RMBS Portfolio	2017-12-21	EUR	177,625,605	100.00	25.7% - Sell
XS1158338712	B	High Yield Balanced Portfolio	2017-12-21	EUR	7,983,150	100.00	31.3% - Sell
XS1158338712	B	EMEA ABS-RMBS Portfolio	2017-12-21	EUR	7,983,150	100.00	31.3% - Sell
XS1158325909	A	High Yield Balanced Portfolio	2017-12-21	EUR	177,625,605	100.00	25.7% - Sell
XS1158325909	A	Diverse ABS RMBS	2017-12-21	EUR	177,625,605	100.00	25.7% - Sell

[Add securities from this deal to a portfolio \(Buy\)](#)

Record a Trade / Modify Portfolio Positions

Portfolio: High Yield Balanced Portfolio

Deal Name: Driver thirteen UG (haftungsbeschraenkt)

Trade Date (optional): 15/02/2018 Settlement / Purchase Date: 19/02/2018 Trade Type: BUY

Current Notional Traded: Currency:

Market Price Source (optional): text

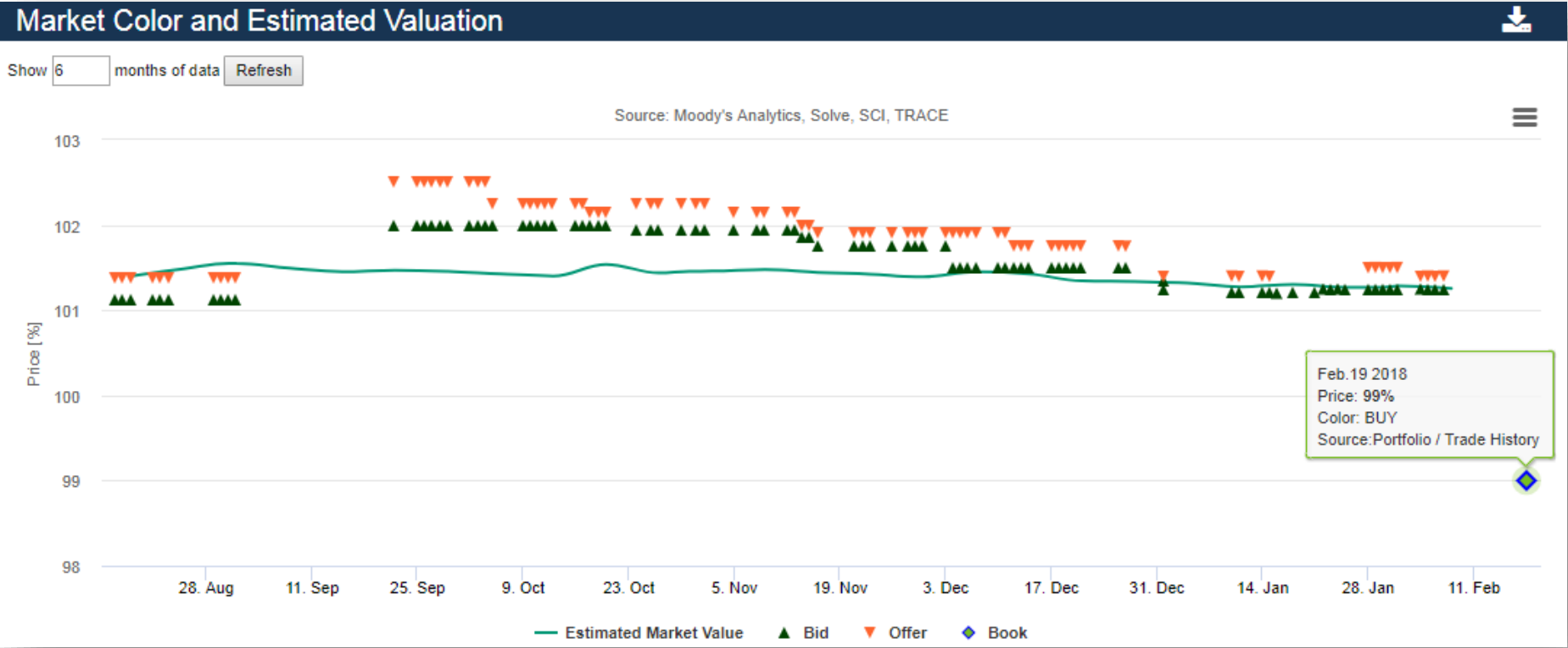
Purchase Yield/DM % (optional): 0.00 Yield/DM Shift % (optional): 0.00 Prev. Impaired (optional):

Created / Modified by: tAli

[Save](#) [Cancel](#)

Trade History

Price history



Custom Flags

Centralise internal ratings, watchlist status, custom data

Custom Flags

Select Mode: Tranche

Flagged All

Show 10 Items Search

Tranche	CUSIP/ISIN	Class	Watchlist (Custom)	Watchlist Status (Custom)	Defaulted (Custom)	Rating (Custom)	Custom 1	Custom 2	Custom 3	Custom 4	Custom 5
Babson CLO Ltd. 2012-II	05616GAC3 / US05616GAC33	A2	<input checked="" type="checkbox"/>	Yellow	<input type="checkbox"/>	BB	Flag for Watch	15/01/2018	99,999.81	\$4,000 > €3,000	Custom Entry
Bridgeport CLO II Ltd.	108127AG6 / US108127AG68	C	<input checked="" type="checkbox"/>	Green	<input checked="" type="checkbox"/>	BB	Flag for Watch	15/01/2018	99,999.81	USD/GBP 1.547	
Babson CLO Ltd. 2016-I	05618PAA5 / US05618PAA57	X	<input checked="" type="checkbox"/>	Green	<input checked="" type="checkbox"/>	CCC	Flag for Watch	15/01/2018	99,999.81		
Dryden 48 Euro CLO 2016 B.V.	/XS1527724592	A2	<input checked="" type="checkbox"/>	Green	<input type="checkbox"/>	AAB	Flag for Watch	01/01/2017			
Dryden 48 Euro CLO 2016 B.V.	/XS1527722976	A1	<input checked="" type="checkbox"/>	Yellow	<input type="checkbox"/>	AAA	Discard				
Dryden 48 Euro CLO 2016 B.V.	/XS1527725136	B1	<input type="checkbox"/>	Red	<input type="checkbox"/>	BB	Equity				
Dryden 48 Euro CLO 2016 B.V.	/XS1527727264	D	<input type="checkbox"/>		<input type="checkbox"/>	D	Flag for Watch				
VCL MULTI-COMPARTMENT S.A., Compartment VCL 23	/XS1387218339	B	<input checked="" type="checkbox"/>	Red	<input checked="" type="checkbox"/>	BBB	Custom comments				
VCL MULTI-COMPARTMENT S.A., Compartment VCL 23	/XS1387217794	A	<input checked="" type="checkbox"/>		<input type="checkbox"/>	AAA	Custom comments				
Driver thirteen UG (haftungsbeschaenkt)	/XS1158325909	A	<input checked="" type="checkbox"/>		<input type="checkbox"/>	AAA	Custom comments				

Showing 1 to 10 of 11 entries Previous 1 2 Next

Save Changes

Custom Flags

Full integration

Capital Structure

Show 10 Items

Class	CUSIP/ISIN	Currency	Original Balance	Current Balance	WatchList Flag (Custom)	WatchList Status Flag (Custom)	Rating Flag (Custom)	Defaulted Flag (Custom)	CustomField1
A1	N/A / XS1527722976	EUR	230,000,000	230,000,000	Y	Yellow	AAA	-	Discard
A2	N/A / XS1527724592	EUR	10,000,000	10,000,000	Y	Green	AAB	-	Flag for Watch
B1	N/A / XS1527725136	EUR	45,500,000	45,500,000	-	Red	BB	-	-
B2	N/A / XS1527725722	EUR	7,500,000	7,500,000	-		-	-	-
C	N/A / XS1527726530	EUR	25,500,000	25,500,000	-		-	-	-
D	N/A / XS1527727264	EUR	20,000,000	20,000,000	-		D	-	Flag for Watch

Stratifications

Rule	Type	Min / Entry	Max	Type	Min / Entry	Max	Type	Min / Entry	Max	Rate	Prepay type	Default Rate	Default type	Default Date	Los
1	Issuer	BELRON GROUP SA								0	CPR	100	CDR		70
2	Issuer	FIRST AMERICAN PAYMENT SYSTEMS, ...								0	CPR	100	CDR		70
3	Issuer	AMERICAN RENAL HOLDINGS COMPAN...								0	CPR	100	CDR		70
4	Issuer	AMERICAN AIRLINES GROUP INC.								0	CPR	100	CDR		70
5	LoanX ID	LX170325								0	CPR	100	CDR		70
6	LoanX ID	LX159980								0	CPR	100	CDR		70
7	LoanX ID	LX169067								0	CPR	100	CDR		70

Note*: When the same asset is covered by multiple rules, the last rule takes precedence.
To apply any modified or new stratification rule, please save stratifications first before running cashflows.

Save Stratifications

Add New Rule

Apply Custom Flag Defaulted Issuers & Assets

Portfolio Sharing







Portfolios +					
Structured Non-Structured Asset					
Show 10 Items		Search			
Name ▲	Triggered Alerts ↕	# of Tranches ↕	Notional ↕	Shared ↕	
Australian	-	85 tranche(s)	0	NO	🔗 ✕
CLO Beta	-	25 tranche(s)	0	NO	🔗 ✕
Credit Cards	-	7 tranche(s)	0	NO	🔗 ✕
Diverse ABS RMBS	-	11 tranche(s)	0	NO	🔗 ✕
EMEA ABS-RMBS Portfolio	-	25 tranche(s)	0	NO	🔗 ✕
EMEA Universe	-	3020 tranche(s)	0	NO	🔗 ✕
High Yield Balanced Portfolio	-	10 tranche(s)	0	NO	🔗 ✕
Large ABS RMBS	-	293 tranche(s)	0	NO	🔗 ✕
MWSAPortfolioSearchFolder	-				
Total Return Fund	-	10			

Portfolio Restoration		
Show 10 Items		Search
Portfolio Name ↕	Days Left ↕	Restore Portfolio
CLO Beta	30	↓

Showing 1 to 1 of 1 entries

Model Log

Transparency

Model Log 			
Show 10  Items			Search <input type="text"/>
Deal 	Publish Date 	Model ID 	Comment 
CIFC Funding 2014 Ltd.	2018-01-19	CIFC2014	Deal refinanced
CNH Industrial Capital Australia Receivables Trust Series 2017-1	2018-01-19	CNHICART171	ISINs Added
BARTON SERIES 2017-1	2018-01-19	BARTON20171	ISINs added
THE LA TROBE FINANCIAL CAPITAL MARKETS TRUST 2017-2	2018-01-19	LTFM1702	ISINs Added
THL Credit Wind River 2014-2 CLO Ltd.	2018-01-19	TCWR14-2	Deal refinanced
Carlyle Global Market Strategies Euro CLO 2015-3 DAC	2018-01-19	CGMSE153	Deal refinanced
Delamare Cards MTN Issuer plc	2018-01-18	DELAMARE	Margins updated for tranches A1-1701, A2-1701, A3-1701, A4-1701
FIRSTMAC MORTGAGE FUNDING TRUST NO. 4 SERIES 2-2017	2018-01-17	FMTS41702	IDs added
Stewart Park CLO Ltd.	2018-01-17	STEWRTPK	Deal Refinanced
ALME Loan Funding IV BV	2018-01-17	ALMEIV	Deal Refinanced

Showing 1 to 10 of 369 entries Previous **1** 2 3 4 5 6 ... 37 Next

*From the last 180 days

Compositions

MOODY'S ANALYTICS | Structured Finance Portal v18.1.2 | sc.germany.auto.2017 | WELCOME, THASED | DASHBOARD | MENU

Workspace >

- Overview
 - Summary
 - Tranches
 - Composition
 - Documents
 - Performance
 - History
- Analytics
 - Compare
 - Dynamic CFs

DEAL SC Germany Auto 2017-1 UG (haftungsbeschaenkt)

Ticker | SCGA 2017-1 | Show deal details >

Reporting Date | Oct 2017 | Pool | Pool A >

Geography >

Geography	Current Asset Bal	Current Asset Bal Pct	Asset Count	Asset Count Pct
Baden-Wuerttemberg	60,228,037.00	10.89	5278	10.43
Bavaria	67,292,901.00	12.16	5818	11.50
Berlin	9,504,400.00	1.72	908	1.79
Brandenburg	26,972,058.00	4.88	2601	5.14
Bremen	3,791,455.00	0.69	327	0.65
Hamburg	6,182,918.00	1.12	545	1.08
Hesse	35,821,763.00	6.48	3281	6.48
Lower Saxony	57,875,570.00	10.46	5297	10.47
Mecklenburg-Western	23,414,478.00	4.23	2247	4.44
North Rhine-Westphali	106,811,009.00	19.31	97	19.17
Rhineland-Palatinate	27,051,811.00	4.89	2394	4.73
Saarland	7,308,138.00	1.32	659	1.30
Saxonia	37,152,665.00	6.72	3674	7.26
Saxony-Anhalt	32,429,893.00	5.86	3086	6.10
Schleswig-Holstein	19,890,741.00	3.60	191	3.77
Thuringia	31,501,242.00	5.69	2881	5.69
Total	553,229,078.60	100.00	50606	100.00

Remaining Term >

low_range	high_range	current_asset_bal	current_asset_bal_pct	asset_count	asset_count_pct
0	6	3,212,728.28	0.58	1,293	2.56
7	13	10,334,521.50	1.87	2,409	4.76
14	20	17,037,096.97	3.08	3,068	6.06
21	27	35,715,097.11	6.46	4,909	9.7
28	34	57,935,290.54	10.47	6,214	12.28
35	41	92,404,632.71	16.7	8,105	16.02
42	48	107,796,805.89	19.49	8,177	16.16
49	55	127,052,000.01	22.97	8,835	17.46
56	62	29,240,687.73	5.29	2,483	4.91
63	69	30,306,568.08	5.48	2,315	4.57
70	76	27,187,755.51	4.91	1,849	3.65
77	83	15,005,894.27	2.71	949	1.88
Total		553,229,078.60	100	50,606	100

Geography >

Asset Type	Current Asset Bal	Current Asset Bal Pct	Asset Count	Asset Count Pct
Geography	10.89	5278	10.43	
Original Principal Balance	12.16	5818	11.50	
Remaining Term	1.72	908	1.79	
Seasoning	4.88	2601	5.14	
Vehicle Type	0.69	327	0.65	
	1.12	545	1.08	
Hesse	35,821,763.00	6.48	3281	6.48

Remaining Term >

low_range	high_range	current_asset_bal	current_asset_bal_pct	asset_count	asset_count_pct
0	6	3,212,728.28	0.58	1,293	2.56
7	13	10,334,521.50	1.87	2,409	4.76
14	20	17,037,096.97	3.08	3,068	6.06
21	27	35,715,097.11	6.46	4,909	9.7
28	34	57,935,290.54	10.47	6,214	12.28
35	41	92,404,632.71	16.7	8,105	16.02
42	48	107,796,805.89	19.49	8,177	16.16
49	55	127,052,000.01	22.97	8,835	17.46
56	62	29,240,687.73	5.29	2,483	4.91
63	69	30,306,568.08	5.48	2,315	4.57
70	76	27,187,755.51	4.91	1,849	3.65
77	83	15,005,894.27	2.71	949	1.88
Total		553,229,078.60	100	50,606	100

Document Upload

Centrally store deal-related files

The screenshot displays a software interface for document management. On the left is a dark blue sidebar with navigation options: Overview, Summary, Tranches, Documents (highlighted), Performance, History, Analytics, Compare, and Dynamic CFs. The main content area is titled 'DEAL Driver thirteen UG (haftungsbeschraenkt)' and includes a 'Ticker | DRVON 13' and a 'Show deal details' link. Below this, there are two panels. The 'Deal Documents' panel shows a list of documents with columns for Document, Date, and File Type. The 'My Company's Private Files' panel shows a list of files with columns for Document, Date, File Type, Uploaded By, and Size.

Deal Documents

Document	Date	File Type
Trustee Report - 2	2017-11-21	xlsx
Trustee Report - 1	2017-11-21	pdf
Trustee Report	2017-10-23	pdf
Trustee Report	2017-09-21	pdf
Trustee Report - 2	2017-08-21	xlsx
Trustee Report - 1	2017-08-21	pdf
Trustee Report - 2	2017-07-21	pdf
Trustee Report - 1	2017-07-21	xlsx
Trustee Report - 2	2017-06-21	xlsx
Trustee Report - 1	2017-06-21	pdf
Trustee Report - 2	2017-05-22	xlsx
Trustee Report - 1	2017-05-22	pdf
Trustee Report - 2	2017-04-21	xlsx
Trustee Report - 1	2017-04-21	pdf
Trustee Report - 2	2017-03-21	xlsx
Trustee Report - 1	2017-03-21	pdf

My Company's Private Files

Document	Date	File Type	Uploaded By	Size
002_Synopsis_REP201702.pdf	2018-02-05	pdf	tAli	380.52 KB
Strats3.png	2018-02-05	png	tAli	90.05 KB

Data Viewer

US RMBS

DataViewer
> 🗨️ 📄 🕒 📁 📶

MA RMBS Dataset
Last Updated: 02-Oct-2018 13:37:57

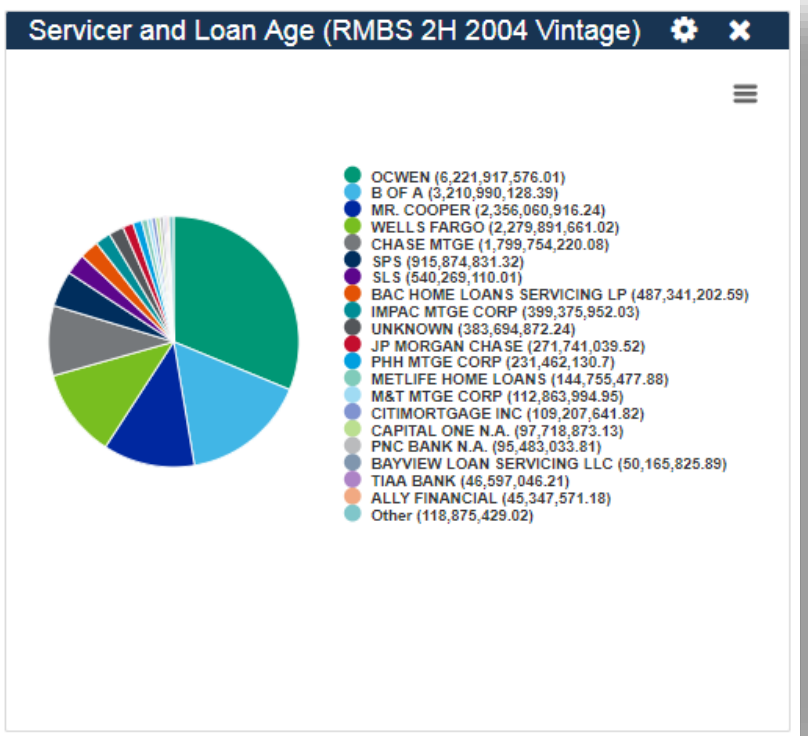
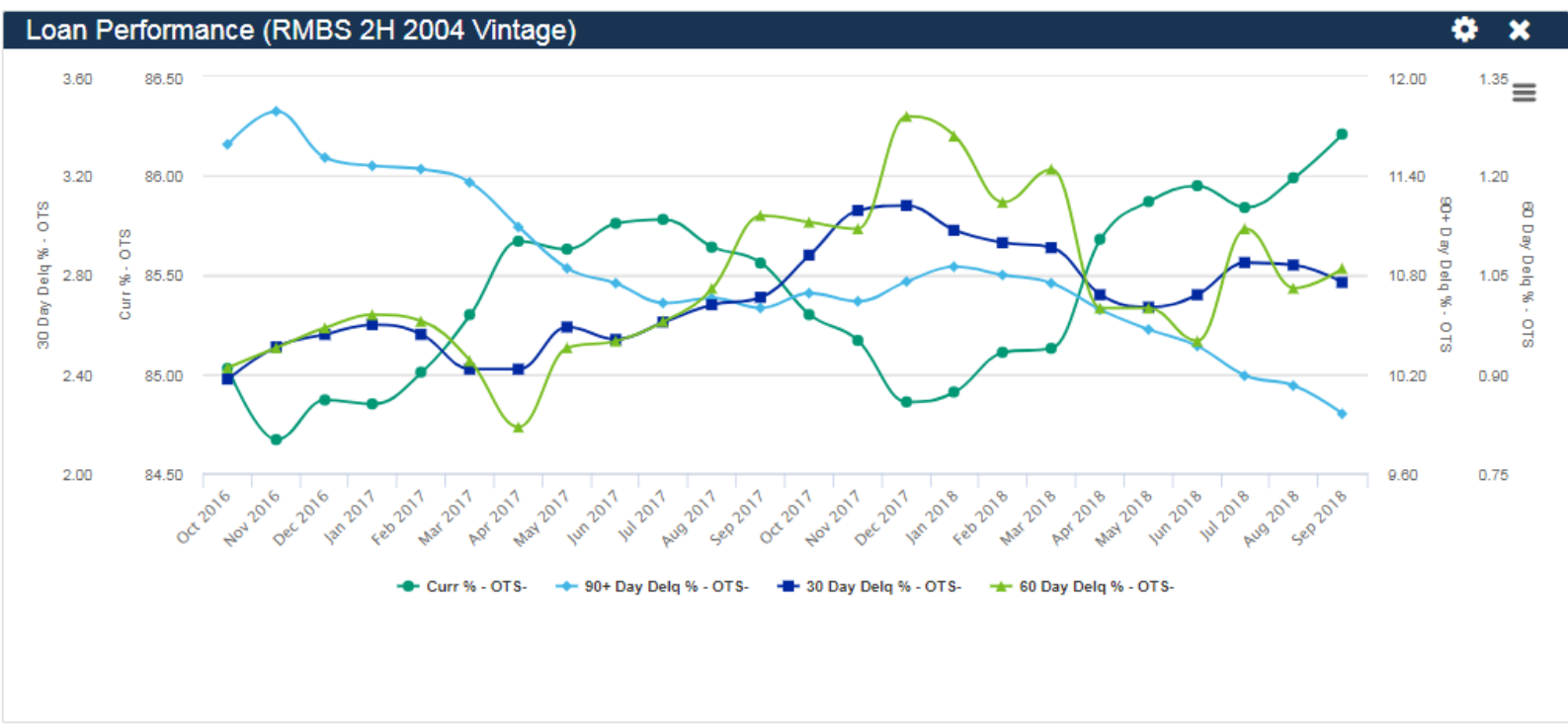
Deal Overview (RMBS 2H 2004 Vintage)
📄 ⚙️ ✕

	Original Loan Bal	Original Loan Cnt	Active Loan Cnt	Curr Bal - MBA	Orig LTV	90+ Day Delq Bal - MBA	
▶ AABST 2004-3	\$837,964,197.00	6,555	459	\$31,496,590.13	76.07	\$6,582,092.91	↗
▶ AABST 2004-4	\$832,736,386.00	5,774	413	\$34,105,252.80	73.88	\$5,341,198.14	↗
▶ AABST 2004-5	\$850,795,797.00	6,912	439	\$27,801,951.14	79.01	\$6,671,671.88	↗
▶ AABST 2004-6	\$1,000,822,89...	7,295	574	\$34,568,356.43	77.92	\$8,964,321.32	↗
▶ ABFC 2004-FF1	\$902,618,043.50	4,308	112	\$10,095,519.80	81.76	\$2,690,776.80	↗
▶ ABFC 2004-HE1	\$863,565,146.56	4,476	131	\$11,563,658.76	80.84	\$2,614,556.31	↗
▶ ABFC 2004-O...	\$1,351,105,64...	7,742	543	\$53,613,629.19	73.24	\$7,142,904.00	↗
▶ ABSHE 2004-...	\$111,710,827.00	666	134	\$11,696,697.82	79.55	\$3,341,097.41	↗
▶ ABSHE 2004-...	\$333,222,509.50	2,244	380	\$27,435,544.06	79.08	\$4,098,003.14	↗
▶ ABSHE 2004-...	\$882,892,464.00	5,757	562	\$37,512,931.37	78.92	\$7,192,400.25	↗
▶ ABSHE 2004-...	\$668,386,969.50	3,921	552	\$49,980,893.76	76.67	\$6,141,200.65	↗
▶ ABSHE 2004-...	\$967,343,673.67	5,442	424	\$32,257,846.65	77.68	\$7,633,129.59	↗
▶ ABSHE 2004-...	\$239,028,040.00	1,369	132	\$12,060,283.85	78.61	\$4,417,788.66	↗
▶ ACCR 2004-3	\$921,226,636.40	5,622	607	\$48,735,741.85	77.02	\$5,141,615.26	↗
	\$1,048,288.88...	6,498	643	\$44,344,662.49	78.03	\$7,791,832.75	↗

Portfolio Distribution (RMBS 2H 2004 Vintage)
⚙️ ✕

Data Viewer

US RMBS



Data Viewer

US RMBS

The screenshot displays the 'Deal Overview (RMBS 2H 2004 Vintage)' interface. It features a top navigation bar with 'General' and 'Fields' tabs. Below this, there is a 'Filter by:' dropdown menu set to 'All'. A 'Search Available Fields' section lists various metrics such as '# of Units', '# Times Delq 1YR - MBA', and 'ARM Flag'. To the right, there are three sections for selecting items: 'Cohorts' (Bloomberg Name, Period, Loan Status), 'Metrics' (Original Loan Bal, Original Loan Cnt, Active Loan Cnt, Curr Bal - MBA, Orig LTV, 90+ Day Delq Bal - MBA), and 'Filters' (Period, currently set to Last 12 Periods). A 'Run' button is located at the bottom right.

Deal Overview (RMBS 2H 2004 Vintage)

General | **Fields**

Filter by: All

Search Available Fields

- # of Units
- # Times Delq 1YR - MBA
- # Times Delq 1YR - OTS
- # Times Delq 2YR - MBA
- # Times Delq 2YR - OTS
- # Times Delq Lifetime - MBA
- # Times Delq Lifetime - OTS
- Age from Last Mod
- ARM Flag
- ARM Rate Lockout Period
- Asset Type
- Balance At Liquidation
- Balloon Flag
- Balloon Term
- Pen Rel

Cohorts: Select 1 or more

- Bloomberg Name
- Period
- Loan Status

Metrics: Select 1 or more

- Original Loan Bal
- Original Loan Cnt
- Active Loan Cnt
- Curr Bal - MBA
- Orig LTV
- 90+ Day Delq Bal - MBA

Filters: Select 1 or more

- Period (Last 12 Periods)

Run

Enhanced Permissions System

Portfolios

Structured | Non-Structured | Asset

Show 10 Items

	# of Tranches	Notional	Shared	
	85 tranche(s)	0	NO	✎ ✕
	25 tranche(s)	0	NO	✎ ✕
	7 tranche(s)	0	NO	✎ ✕
	11 tranche(s)	0	NO	✎ ✕
	25 tranche(s)	0	NO	✎ ✕
	3020 tranche(s)	0	NO	✎ ✕
	10 tranche(s)	0	NO	✎ ✕
	293 tranche(s)	0	NO	✎ ✕
	9 tranche(s)	0	NO	✎ ✕
	10 tranche(s)	0	NO	✎ ✕

DEAL Driver thirteen UG (haftungsbeschränkt)

Ticker | DRVON 13

Deal Documents

Document	Date	File Type
Trustee Report - 2	2017-11-21	xlsx
Trustee Report - 1	2017-11-21	pdf
Trustee Report	2017-10-23	pdf
Trustee Report - 2	2017-09-21	pdf
Trustee Report - 1	2017-08-21	xlsx
Trustee Report - 2	2017-08-21	pdf
Trustee Report - 1	2017-07-21	pdf
Trustee Report - 2	2017-07-21	xlsx
Trustee Report - 1	2017-07-21	pdf
Trustee Report - 2	2017-06-21	xlsx
Trustee Report - 1	2017-06-21	pdf
Trustee Report - 2	2017-05-22	xlsx
Trustee Report - 1	2017-05-22	pdf
Trustee Report - 2	2017-04-21	xlsx
Trustee Report - 1	2017-04-21	pdf
Trustee Report - 2	2017-03-21	xlsx
Trustee Report - 1	2017-03-21	pdf

My Company's Private Files

Document	Date	File Type	Uploaded By	Size
002_Synopsis_REP201702.pdf	2018-02-05	pdf	TAI	380.52 KB
Strats3.png	2018-02-05	png	TAI	90.05 KB

Journal

Investor	Status	Comments
Investor	Blue	Investor had positive feedback...
Wall Street Capital	Green	Client needs update on forward strategy...

Capital Structure

Class	CU/SIPI/SIN	Currency	Original Balance	Current Balance	WatchList Flag (Custom)	Status Flag (Custom)	Rating (Custom)	Defaulted Flag (Custom)	CustomField1
A1	N/A / XS1527722976	EUR	230,000,000	230,000,000	Yellow	A	-	-	Discard
A2	N/A / XS1527724592	EUR	10,000,000	10,000,000	Green	BB	-	-	Flag for Watch
B1	N/A / XS1527725136	EUR	45,500,000	45,500,000	Red	BB	-	-	-
B2	N/A / XS1527725722	EUR	7,500,000	7,500,000	-	-	-	-	-
C	N/A / XS1527726530	EUR	25,500,000	25,500,000	-	-	-	-	-
D	N/A / XS1527727264	EUR	20,000,000	20,000,000	-	-	D	-	Flag for Watch

Add securities from this deal to a portfolio (Buy)

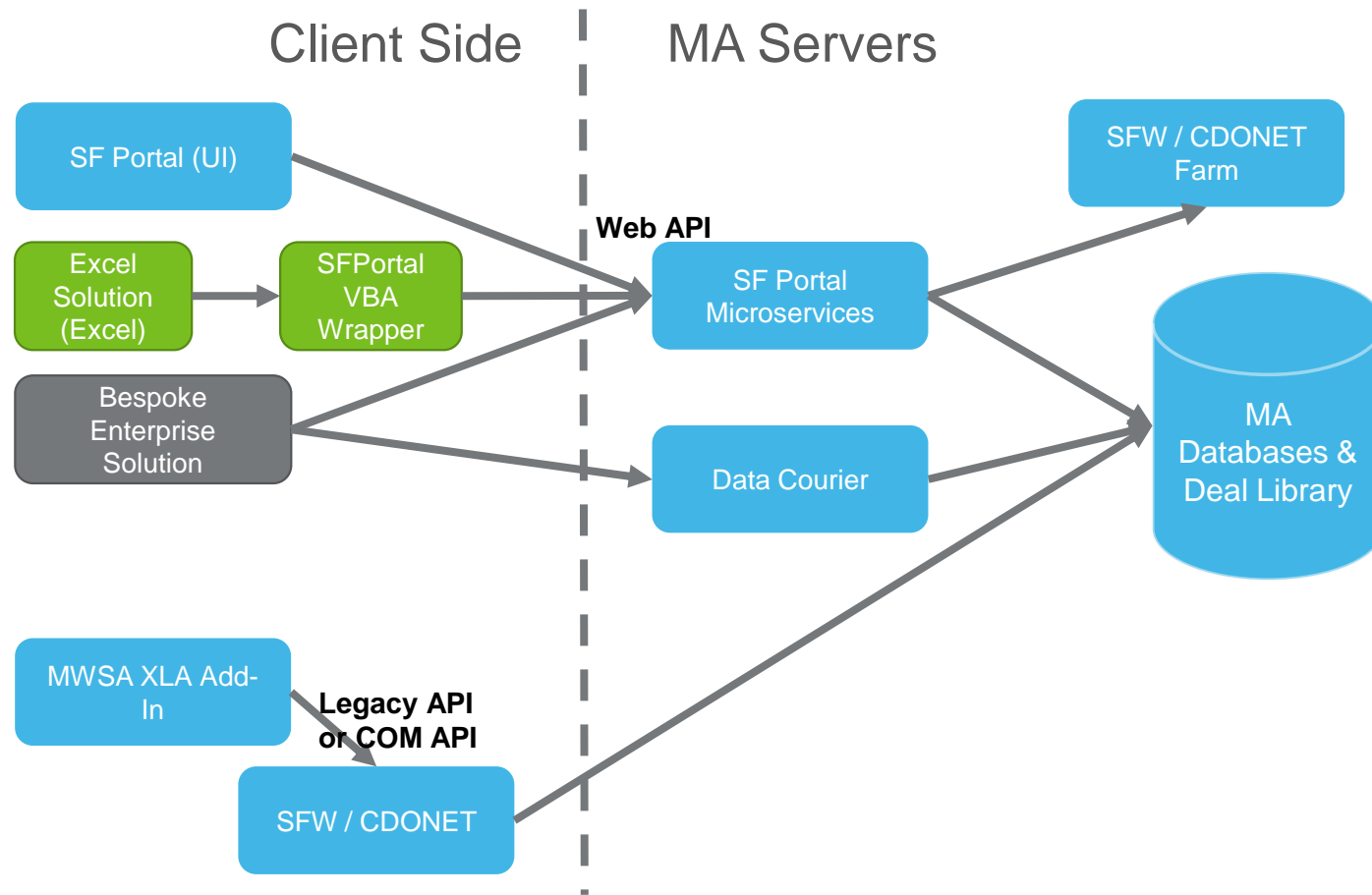
Data Courier

Painless integration of data into Excel and enterprise systems

	B	C	D	E	F	G	H
1	POOL_ID	DEAL NAME	REPORTING FREQUENCY	CLOSING DATE	PAYMENT_DATE	INITIAL BALANCE	CURRENT BALANCE
2	500042920	Cordusio RMBS S.r.l.	quarterly	06/05/2005	31/12/2015	2,990,089,151.00	298,808,333.79
3	500058889	IM CAJAMAR 4 FTA	quarterly	19/09/2006	25/06/2008	1,000,000,000.00	806,714,587.95
4	500053298	FirstMac Bond Series 1E-2006 Trust	monthly	11/05/2006	20/02/2016	803,736,601.61	92,670,970.28
5	500051715	Berica 6 Residential MBS S.r.l.	quarterly	15/02/2006	30/10/2012	1,427,671,168.00	593,595,074.82
6	500051914	Crusade Global Trust No.1 of 2006	monthly	23/02/2006	20/08/2012	3,090,762,748.00	642,383,124.56
7	500051668	HOLLAND MORTGAGE BACKED SERIES (HERMES) XI B.V.	quarterly	22/02/2006	15/06/2007	1,500,000,000.00	1,499,999,205.00
8	500051914	Crusade Global Trust No.1 of 2006	monthly	23/02/2006	20/05/2010	3,090,762,748.00	1,082,358,808.06
9	500053298	FirstMac Bond Series 1E-2006 Trust	monthly	11/05/2006	20/04/2016	803,736,601.61	88,503,136.35
10	500049361	CELTIC RESIDENTIAL IRISH MORTGAGE SECURITISATION NO. 9 PLC	monthly	24/11/2005	13/01/2012	1,750,000,567.94	880,729,151.85
11	500053628	STORM 2006-II B.V.	quarterly	23/05/2006	20/08/2011	1,500,000,000.00	1,181,431,981.00
12	500032931	PROVIDE LOWLANDS 1 B.V.	quarterly	19/03/2004	25/09/2013	1,000,000,000.00	304,280,509.00
13	500041762	HOLLAND MORTGAGE BACKED SERIES (HERMES) IX B.V.	quarterly	24/02/2005	20/08/2010	1,500,000,000.00	963,201,764.00
14	500043789	RURAL HIPOTECARIO VII FTA	quarterly	29/04/2005	15/09/2011	1,100,016,439.00	478,134,607.73
15	500060018	PUMA Global Trust No.5	monthly	28/11/2006	15/03/2010	3,289,274,128.00	1,385,899,068.00
16	824547042	STORM 2015-II B.V.	quarterly	24/09/2015	22/09/2016	1,276,794,298.00	1,189,671,693.82

Microservices

Painless integration of SF Portal functionality



Questions?

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