

## The ABS System releases new Liability Management module for modeling Structured Finance Transactions

ABS System, the leading platform for managing all aspects of a structured finance issuance program supports business users without a technical background to quickly and efficiently model structured finance deals

**Liability Management** deepens the ABS System's capabilities by allowing users to conceptualize, model, reverse engineer, and communicate structured finance transactions with a powerful paradigm—the ability to define custom logic without programming

**Liability Management** is an alternative to:

- » Learning complex scripting languages
- » Writing counter-intuitive macros, or
- » Describing structured finance transactions in hard-to-read paragraphs of complicated text or spreadsheet formulae

### LIABILITY MANAGEMENT SUPPORTS:

#### Asset Classes:

- » Mortgages
- » Auto Loans/Leases/  
Floorplan
- » Student Loans
- » Equipment Loans/Leases
- » Consumer Loans
- » Credit Cards
- » And more

#### Credit Enhancement:

- » Over Collateralization
- » Cross Collateralization
- » Letter of Credit
- » Reserve Account
- » Custom Defined

#### Structural Elements:

- » Sequential and  
Pro-Rata Pay
- » Senior Subordination
- » Turbo
- » IO and PO bonds
- » Master Trust structures

#### Hedges:

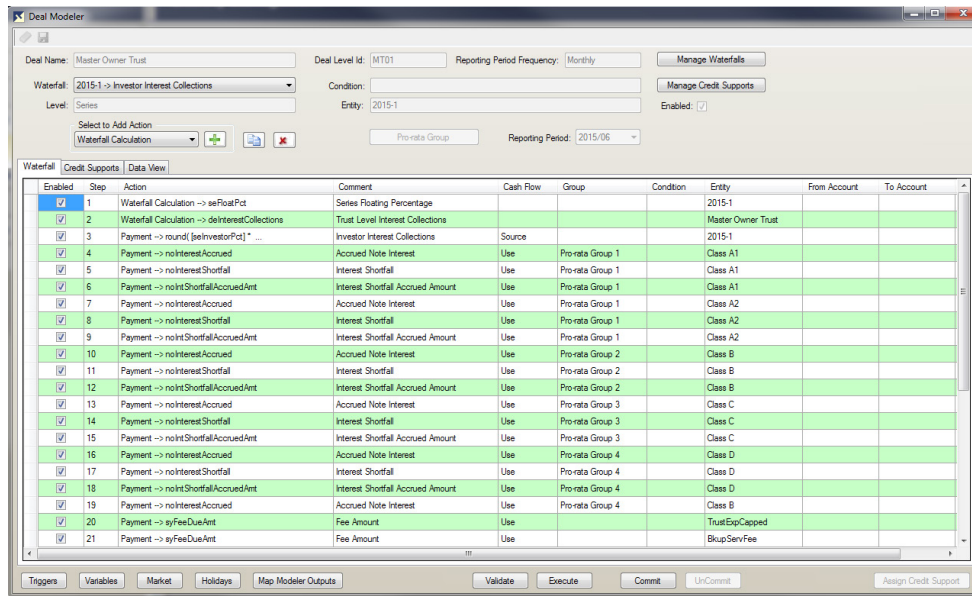
- » Interest Rate  
Caps/Floors
- » Total Return Swaps
- » Currency Swaps
- » Custom Defined

#### Triggers:

- » OC Based
- » Loss Based
- » Delinquency Based
- » Custom Defined

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## Ability to Model Deals from Scratch or One-click cloning of Existing Models



## Collaborative Framework

**Liability Management** supports the modeling process by enabling groups of users to work together on transactions during the modeling/analysis phases as well as the monitoring/surveillance phase.

## About Moody's Analytics

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