

Supporting a myriad of asset classes, ABS Suite Plus is an industry leading solution for end to end structured finance administration, accounting, funding optimization and analytics

Key Features:

- » **Funding Optimization:** Provides true pool optimization capabilities, leveraging deal specific compliance and eligibility criteria, along with funding analytics to support the structured finance funding process for warehouses, term deals and covered bonds.
- » **Collateral Servicing:** All aspects of the complex collateral servicing process required to translate the obligor's view of collateral to the investor's view of collateral is fully automated thereby mitigating the risk of manual error and improving operational efficiency.
- » **Bond Administration and Investor Reporting:** Calculating waterfall results, producing investor reports and automating the monthly close associated with structured issuance are all fully supported, providing organizations with a controlled, auditable infrastructure and significantly reduced operational risk.
- » **Cash Management and Accounting:** Generating payment instructions, managing special purpose entity cash and booking collateral and trust accounting entries are handled seamlessly through ABS Suite Plus adding governance, control and auditability to what is typically a highly manual, risk prone, spreadsheet driven process.
- » **Regulatory Reporting:** ESMA, RBA, Reg AB 2 and Bank of England-required reporting is fully automated through ABS Suite Plus ensuring clients are able to comply with and produce requisite regulatory extracts. As well, ABS Suite provides critical forecasting capabilities to ensure risk retention requirements are being met.

Funding Analysis > Autos > Analysis > System View - Summary

Dataset: Autos

View Type: Summary | Statement Date: 2021-09-21 | Date Context: Latest Snapshot | Scenario: End of Day | Funding Vehicles: All

Data results for 2017-06-30 using Statement Date and Latest Snapshot context

Funding Vehicle Name	Loan Count	Balance	Available Pledging Limit	Warehouse Pledging Lim	Gross Borrowing Base	Actual Amount Borrowed	Excess	Breaches	Net Borrowing Base	Evaluated Balance	Group By
Demo 2017 R	103,224	1,696,367,866.55	0.00	0.00	0.00	0.00	0.00	11,955,553.55	0.00	0.00	Asset ID
Demo Warehouse A	5,604	99,999,999.44	0.00	0.00	99,999,999.44	0.00	9,895,131.63	51,956,740.12	38,138,128.29	0.00	Asset ID
Demo Warehouse B	42,786	749,999,999.78	0.00	0.00	0.00	0.00	0.00	346,743,373.11	0.00	0.00	Asset ID
Unnumbered	89,438	1,656,880,958.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	Asset ID

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Key Benefits:

ABS Suite Plus increases operational efficiency, mitigates risk and automates the manual processes associated with structured finance transactions.

- » **Faster Execution:** Enables the business to come to market with new deals or modify existing ones without support from IT or 3rd party staff; adding massive efficiency and significantly reducing internal costs.
- » **Performance Transparency:** Ad-hoc analysis enables business users to quickly address internal and third-party deal performance queries.
- » **Optimized Funding:** Optimizes the collateral pool associated with both warehouse and term funding thereby enabling firms to achieve the most efficient cost of capital.
- » **Scalability:** Built to support structured finance programs of all shapes and sizes from first time Issuers to those spanning multiple asset classes and deals.
- » **Automation & Operational Efficiency:** Powerful, efficient, easy-to-use infrastructure to support the complex demands of Issuers and Trustees in the structured finance market including full automation of the complex reporting requirements introduced by term, warehouse and covered bond issuance.
- » **Risk Mitigation:** Designed to reduce the risk of traditional spreadsheet processes which tend to be “owned” by key individuals while enabling business user capabilities in a controlled, auditable environment.

ABS Suite Plus Administration

Structuring Servicing Analytics & Reporting Audit Configuration System

Autos

- Asset Class Workflow
 - Daily
 - Periodically
 - Collateral Servicing Files Import
 - Pool Selection Files Import
- Multi-Trust Workflow
 - Daily
 - Periodically
 - Test
- Single-Trust Workflow
 - Daily
 - Periodically
 - DEMO2017-B
 - Demo: Collateral Servicing Process
 - Demo: Monthly Processing**
 - Demo: Tranche Investor Settlement Report

Servicing Wizard

General Information

Trust: DEMO2017-B Workflow Name: Demo: Monthly Processing Activity Date: 05/31/2017 Status: Active

Buttons: Open Activity Date, Close Activity Date, Cancel Activity Date

Processes

Execute Add Comments Mark as Completed Skip Cancel Process Review Process Details Refresh History

Execution Order #	Process Name	Description	Status	Close Date	Start Date	End Date	User
1	Wait for Workflow	Wait for the Collateral Servicing Process	Completed	05/31/2017			
2	Manual Data Input	Input Data (Rates, Invoices, Others) for Bond Recor...	Completed	05/31/2017	09/14/2021 11:42:57 AM	09/14/2021 11:42:57 AM	BY2G76bCJcSeLwTYI087x
3	Preclose Before Periodical Waterfall	Run PreClose Process (Calculates Due Amounts)	Completed	05/31/2017	09/14/2021 11:43:01 AM	09/14/2021 11:44:32 AM	BY2G76bCJcSeLwTYI087x
4	Waterfall: Periodical	Run Waterfall Process	Completed	05/31/2017	09/14/2021 11:44:36 AM	09/14/2021 11:48:06 AM	BY2G76bCJcSeLwTYI087x
5	Generate Reports	Generate Investor Report(s)	Processed	05/31/2017	09/14/2021 11:48:13 AM	09/14/2021 11:48:42 AM	BY2G76bCJcSeLwTYI087x
6	Accounting Process: Run Accounting	Run End of Period Accounting Entries	Not Started	05/31/2017			
7	Generate XML Extracts	Generate Regulatory XML	Not Started	05/31/2017			
8	Generate Dataview Extract	Generate Accounting File extract	Not Started	05/31/2017			
9	Manual Process	Reconciliation and Review	Not Started	05/31/2017			



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Find out more information about Moody's Analytics award winning products and solutions.

issuersolutions.moody.io

CONTACT DETAILS

Visit us at moodyanalytics.com or contact us at a location below.

AMERICAS

+1.212.553.1653

clientservices@moody.com

EMEA

+44.20.7772.5454

clientservices.emea@moody.com

ASIA (EXCLUDING JAPAN)

+852.3551.3077

clientservices.asia@moody.com

JAPAN

+81.3.5408.4100

clientservices.japan@moody.com

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