

Securitization Office™

Securitization Solutions



ABS Suite™

Model, administer and analyze waterfall structures – including the most complex master trusts – using a flowcharting-based interface. Choose powerful, flexible and easy-to-use software that allows you to administer all facets of your ABS/MBS transactions.

Leading securitization issuers, trustees and servicers choose ABS Suite™.

When you choose Deloitte, you draw on a deep pool of talent and industry knowledge that has created a powerful, flexible and easy-to-use system that allows issuers to manage all facets of their securitization program.

ABS Suite™ features:

- An advanced user interface
- Visual definition of customer calculations, deal rules and the waterfall, using our exclusive Allocation Rules Technology (ART™)
- Clear-box design providing an easy-to-follow audit trail
- A data exchange module to minimize the effort to develop interfaces with the collateral system of record
- Robust collateral calculation capability to meet your internal and external reporting needs
- Interfaces with the general ledger and other internal systems
- HTML reports for EDGAR filings and Web posting
- Data export capabilities to other applications (Microsoft Excel, Microsoft Word, Microsoft Access, etc.)
- Asset class independence
- Automation capabilities to link tasks together for unattended operation
- Robust security and user access including audit trails and “four eyes” change and review process

ABS Suite™ features the following modules:

- **Collateral Data Repository:** Interface with the system of record to capture loan or pool-level collateral information and activity
- **Collateral Selection and Analysis:** Utilize the Collateral Data Repository to select and flag collateral based on user-defined eligibility criteria, concentration limits and generate pool statistics and stratifications
- **Collateral Management and Analysis:** Utilize the Collateral Data Repository to perform collateral level securitization calculations and aggregate the data for static pool analysis and reporting
- **Deal Structuring:** Define the characteristics of each deal, including bond principal and interest payments, credit enhancement, hedging instruments, fees and waterfall using intuitive visual tools
- **Cash Management:** Generate cash transfer instructions, track cash account investments, track commercial paper issuance for conduit deals and allow manual entry for deal expense tracking
- **Reporting:** Provide standard control reports, customized investor and management reports, and perform ad hoc queries of any data in the system
- **Accounting:** Generate journal entries based on user-defined rules and post entries to the general ledger via an interface
- **Forecasting:** Generate collateral and bond results based on user-defined assumptions for gain on sale, retained interest valuation, and financial planning

ABS Suite™ utilizes state of the art technology, including:

- Service Oriented Architecture (SOA) based on Microsoft's .NET platform
- An advanced user interface based on user-defined metadata, utilizing our proprietary application framework
- A single relational database, using any ODBC compliant database such as Microsoft SQL Server or Oracle
- Robust security features including native support for various user authentication schemes like Active Directory, Windows Integrated and Basic/Digest
- Support for load-balanced and failover-standby server configurations for quick disaster recovery
- Integrated configurable archiving of collateral data to support large data volumes

For more information about ABS Suite™ or other securitization products and services, visit www.deloitte.com/us/securitization or contact:

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