

A comprehensive cloud-based template that allows users to create, perform and monitor extensive scenarios for cash flow and performance analytics across their multi-asset structured finance portfolios while leveraging the stable performance of the Amazon Lambda framework.

### Key Features

» **Single interface to evaluate multiple asset classes**

Asset Classes include: Agencies, RMBS, ABS, CMBS, and CLOs.

» **Ability to run and recall custom scenarios across portfolios**

The Multi-Asset Class Portfolio Excel Template allows users to run up to 10 custom scenarios to stress their portfolio of various asset classes and view price/yield analytics. Users can input a static or dynamic (where applicable) curve for prepayment, default, severity, delinquency, interest rates, etc.

» **Bring in performance data for your portfolio**

Users can also easily create a custom snapshot of performance data for any bond including market color data, deal / bond / collateral-level data, and other key performance metrics.

» **Integrated with BWIC functionality\***

Investors can pull in the latest BWIC list and pair them with associated performance, pricing assumptions and analytical datapoints to assist in evaluating BWIC Lists.

\*Solve BWIC functionality is only available with a third-party subscription.

» **Single deal valuation**

For an in-depth analysis of a deal, users can run multiple scenarios in the Single Deal Valuation tab to further analyze, test and stress a bond from their portfolio.

» **Analyze your cash flow results visually**

Users can analyze their bond and collateral cash flows with dynamic graphs that represents the cash flows.

» View the total rate of return on your investments.

Users can run scenarios within the Horizon Calculator to determine the total rate of return of their investment.

» Accessible to all Moody's Analytics Structured Finance Portal (SF Portal) subscribers

The Multi-Asset Class Portfolio Excel Template is easily accessible via SF Portal or can be obtained through your Moody's Analytics representative. It works with existing asset class library subscriptions.

MOODY'S ANALYTICS		Horizon Calculator		
<b>Tranche Summary</b>				
CUSIP / ISIN	1030670671	Original Balance	64,900,000.00	
Deal Name	Ford Credit Auto Loan Trust 2022-4	Current Balance	64,900,000.00	
Tranche Name	Class D Notes	Tranche Factor	100.00%	
Asset Class	AUTO	Index	Fixed	
Closing Date	4/26/2022	Spread	4.66	
Latest Update Date	11/30/2022	Pay Frequency	1.00	
<b>Basic Cashflow Assumptions</b>				
	<b>Pricing Scenario</b>	<b>Horizon Scenario</b>	<b>Type</b>	
Prepay	0.5	1	ABS	
Default	0	0	CDR	
Loss Severity (%)	0	0	%	
Recovery Lag	0	0	%	
Liquidations	0	0	%	
<b>Credit Card / Floorplan Assumptions</b>				
	<b>Pricing Scenario</b>	<b>Horizon Scenario</b>	<b>Type</b>	
Repayment Rate	0	0	%	
Purchase Rate	0	0	%	
Portfolio Yield Rate	0	0	%	
Charge-off	0	0	%	
Recovery Rate	0	0	%	
Recovery Lag	0	0	%	
<b>Purchase / Horizon</b>				
<b>Results</b>	<b>Purchase</b>	<b>Horizon</b>		
Price	103.0670671	99.7580		
Yield	3	5		
Balance	64,900,000.00	64,900,000.00		
Value	66,890,526.56	64,742,959.74		
Accrued Interest	0	0		
<b>Total Rate of Return</b>				
Total Cost	66,890,526.56			
Prin Payment During Horizon	0.00			
Int Payment During Horizon	2,772,311.67			
Cash on Cash	0.00			
Horizon Value	64,742,959.74			
P&L	624,744.84			
Total Return	0.934%			
<b>Cashflow Table</b>				
<b>Deal Flows</b>				
Date	Balance	Interest	Principal	
1/17/2023	64,900,000.00	-	-	
2/15/2023	64,900,000.00	252,028.33	-	
3/15/2023	64,900,000.00	252,028.33	-	
4/17/2023	64,900,000.00	252,028.33	-	
<b>Collateral Flows</b>				
Date	Balance	Interest	Sched Principal	Prepayments
1/15/2023	1,358,297,318.79	-	-	-
2/15/2023	1,328,591,367.08	10,076,936.15	22,241,955.26	7,463,996.44
3/15/2023	1,296,263,927.57	9,856,553.63	25,003,914.50	7,323,525.01
4/15/2023	1,265,772,445.85	9,616,722.83	23,299,592.82	7,191,888.90



## CONTACT US

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

<https://structured-solutions.moody's.io/>

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