




BESPOKE CASH FLOW MODEL FOR UK ISSUERS

As part of its continued commitment to UK issuers, European DataWarehouse offers customers a bespoke cash flow model for Bank of England (BoE) and STS purposes. In order to meet BoE and criteria regarding collateral eligibility, issuers must inter alia report loan-level data and provide a transaction cash flow model. The requirement for a cash flow model also applies for STS eligibility. Our bespoke cash flow model helps UK issuers to fulfil this requirement at minimal cost.

Benefits of the EDW Cash Flow Model:

- **Transparency:** The Excel-based model allows users to track and audit all dependencies and individual steps. Users can hence easily understand all aspects and incorporate their own data. Transparency also allows for more insight into parameter sensitivities.
- **Ease-of-use:** Given the straightforward approach, users can operate and adjust the model without specific training – the transparent model allows the inspection of individual features for a more detailed understanding of modules.
- **Flexibility:** The model is based on the individual transaction characteristics and includes all essential features plus some specific elements such as e.g. various call options and step-ups, liquidity reserve triggers, Class A target amortisation or Class X notes.
- **Compliance:** The bespoke model conforms to the BoE criteria for cash flow models and therefore forms the perfect basis for issuer-specific adjustments.



A FLEXIBLE, TRANSPARENT SOLUTION

What You Should Know:

- **BoE Eligibility:** As a recognised repository for the BoE, customers can now use European DataWarehouse as a one-stop solution to fulfil BoE Eligibility requirements. Upload your loan-level data and cash flow model to EDITOR to complete your reporting requirements.
- **STS Eligibility:** Recognised by the leading providers of STS verification.
- **Available for most asset classes and structures:** The cash flow model can be adjusted for standalone or master trust structures and is available for RMBS, Auto or Consumer ABS as well as for SME or corporate loan ABS.
- **Support:** European DataWarehouse manages the complete cash flow model process and coordinates with the transaction arranger's assumptions and quality control.

For more information or support, please contact
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