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US Aircraft Lease Asset Model

Model Summary Document (MSD)

1. Model Purpose and Description

The objective of this model is to ascertain the pool level cash flows for a US aircraft transaction. This is achieved by assessing loan level cash flows and aggregating up to the pool level. It is designed to encompass all US Aircraft transactions that are rated by Fitch.

2. Model Assumptions

The assumptions in the model are those listed in the “US Aircraft Rating Criteria”

3. Model Inputs

Loan level inputs

4. Model Development Data

Not applicable to this rating model as it does not use historical data for its development and calibration, and it only uses transaction specific data and other related data as described in the relevant criteria and/or RAC.

5. Model Limitations

This model is only intended to be used to evaluate US Aircraft transactions.

6. Material Changes

The current model version is 1.1.1. Any future material changes will be disclosed in this section

Contact Information

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