

3

Deals monitored

0

Flagged (risk >=45%)

0

Red (risk >=75%)

Top At-Risk Triggers

Deal	Tranche	Trigger	Cushion	Risk
Toyota Auto Receivables 2022-D...	Class A	60+ DQ %	92.8%	14%
Toyota Auto Receivables 2024-D...	Class A	60+ DQ %	95.0%	14%
Drive Auto Receivables Trust 2...	Class A	60+ DQ %	100.0%	0%

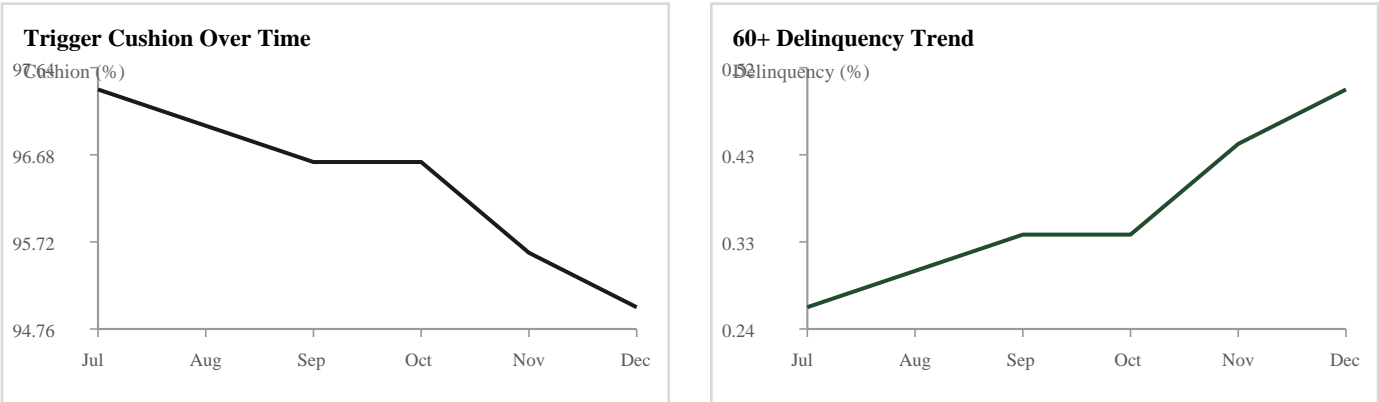
Selected Deal Snapshot: Toyota Auto Receivables 2024-D Owner Trust

Total DQ: 0.00% (3m change: +0.00pp)

61+ DQ: 0.50% (3m change: +0.16pp)

Cum Loss: 0.22% (3m change: +0.06pp)

Dashboard



Methodology

Risk score is rule-based: 60% cushion distance, 20% 3-month deterioration, 10% volatility, 10% macro percentile.

Deal data: SEC 10-D Exhibit 99.1 tables. Macro benchmark: NY Fed HHDC auto-loan serious delinquency.