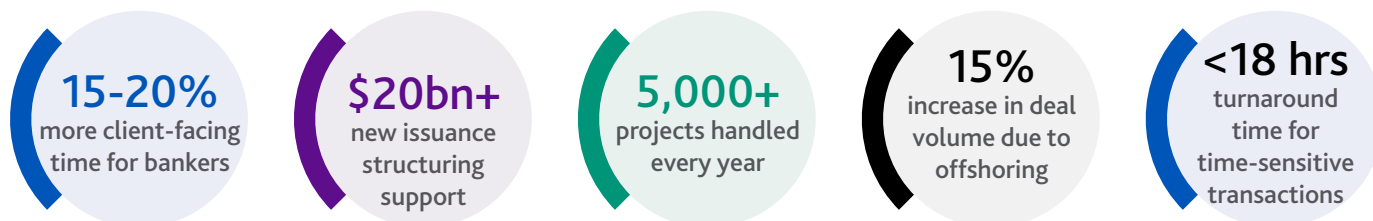


## Structured Finance Analytics

### INSTITUTIONAL INVESTMENT BANK



#### Project details

- » The client's board engaged a global consulting firm to identify the right partner to accelerate its strategic growth plan in the Securitization division
- » MA Knowledge Services was selected to provide knowledge services after a rigorous selection process
- » As part of this mandate, the client required MA Knowledge Services to perform data tape cracking using CAS (Collateral Analysis System) and MS-Excel
- » The client also required support for creating stratification tables using loan-level data for a deal's prospectus and replines for the pool to run analytics in Structuring a deal
- » Asset classes included auto loans, equipment loans, student loans, and residential mortgages

#### Solution

- » MA Knowledge Services deployed a team of 6 domain specialists knowledgeable in asset classes, collateral analysis, and structured finance with proficiency in MS-Excel and CAS
- » The lender's raw data files were loaded in the CAS system and checked for errors by scrubbing the data files
- » Key fields and metrics were identified for each asset class to provide the best overview of the underlying pool
- » The required stratification tables and replines were created by putting filters for eligibility and grouping criteria under different scenarios to identify the optimal pool
- » The replines were used to project cash flows through INTEX DealMaker

#### Client benefits

- » Reduced turnaround time for scheduled analytics – less than 18 hours for time-sensitive transactions
- » Bandwidth to support more than 35 bankers globally
- » YTD (end-November 2017) structuring support for new issuance worth more than \$20bn
- » Pooled resourcing structure, which supported coordination across various teams within the Asset Finance division
- » Bandwidth to focus on client-facing activity as a result of MA Knowledge Services' end-to-end support (including stratification, tie-out with prospectus, and reconciliation with accountants and lawyers)

#### ABOUT MOODY'S ANALYTICS KNOWLEDGE SERVICES

Moody's Analytics Knowledge Services, a division of Moody's Analytics, is a leading provider of high-value research, analytics and business intelligence to the financial services sector. The company supports over 200 financial institutions and consulting companies through a team of over 2,600 subject matter experts who work as an extension of the clients' teams based out of various global delivery centres.

We empower our clients to drive revenues higher. We innovate using our proprietary technology and automation solutions. We enable our clients to transform their operating model and cost base.

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