

# Structured Finance Analytics

## Institutional investment bank

**15-20%** more client-facing time for bankers

**\$20bn+** new issuance structuring support

**5,000+** projects handled every year

**15%** increase in deal volume due to offshoring

**<18 hrs** turnaround time for time-sensitive transactions

### CLIENT CHALLENGES

- » The client's board engaged a global consulting firm to identify the right partner to accelerate its strategic growth plan in the Securitization division
- » Acuity Knowledge Partners 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

### OUR APPROACH

- » Acuity Knowledge Partners 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

### IMPACT DELIVERED

- » BIS team led by team leads with IB analytics experience who understand banker requirements and deliver high-quality results
- » Dynamic shift balancing based on workload enables resource utilization in a 24x7 setup
- » Heavy rationalization of MDS requirements
- » Created centralized repository of documents, enabling reusability of research, resulting in time and cost savings
- » Advised bankers on best sources to retrieve required information
- » Integrated IB analytics and BIS model to enable faster turnaround time for analytics requests that required BIS support

#### About Acuity Knowledge Partners

Acuity Knowledge Partners, formerly part of Moody's Corporation, is a leading provider of bespoke research, analytics, staffing and technology solutions to the financial services sector.

Headquartered in London, Acuity Knowledge Partners has nearly two decades of transformation experience in servicing over 300 clients with a specialist workforce of over 2,500 analysts and delivery experts across its global delivery network.

We provide our clients with unique assistance not only to innovate, implement transformation programmes and increase operational efficiency, but also to manage costs and improve their top lines.

These services are supported by our proprietary suite of Business Excellence and Automation Tools (BEAT) that offer domain-specific contextual technology.

Acuity Knowledge Partners is assisted by Equistone Partners Europe, a leading private equity organisation that backs specialist growth businesses and management teams.