

# Leveraged finance portfolio of top five bulge-bracket bank

**200+**  
leveraged loans

**SNC compliant**  
monitoring

**Over \$4bn**  
loan portfolio monitored

**24 hours TAT**  
for news alerts

CLIENT CHALLENGES	OUR SOLUTION	IMPACT DELIVERED
<ul style="list-style-type: none"> <li>» Increasing regulatory pressure</li> <li>» Irregular update of credit models and credit reviews</li> <li>» Inconsistent monitoring of a significant portion of the portfolio</li> <li>» Low bandwidth for value-added activities</li> </ul>	<ul style="list-style-type: none"> <li>» Set up dedicated industry/sector specialist team for managing over 200 leveraged credits across multiple sectors</li> <li>» Provide support that includes creating detailed credit paydown and deleveraging models and credit reviews</li> <li>» Monitor borrowers on a quarterly basis to track actual performance against projection and budget</li> <li>» Deliver material credit event update within 24 hours</li> </ul>	<ul style="list-style-type: none"> <li>» Meeting all deadlines for regulatory compliance and reviews</li> <li>» Standardized credit models and credit reviews</li> <li>» Fragmented approach addressed through standard operating procedures and methodology documents</li> <li>» Robust monitoring of the portfolio and built-in early warning mechanism to identify riskier credits leading to correct prioritization</li> <li>» On time model re-run of the credits in case of performance deterioration</li> </ul>

## Supplementary support during the current crisis



### Dashboards

to track daily loan price movements, borrower liquidity positions and borrower covenant headroom



### News alerts

COVID-19 impact on each borrowers and recommendation for model refresh



### Monthly projections

for most affected sectors and credits



### Watch-list

classifying reviews for increased supervision



### Credit reviews

additional sections covering impact of COVID-19 crisis

### 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.