



Streamlining CLO market analysis

The Challenge

The client sought a solution to improve transparency and precision in the CLO market analysis. Following the fallout of the 2008 global financial markets, there was a demand for a tool that would allow stakeholders to:

- Analyze CLOs in detail
- Understand underlying assets uniformly
- Assess related holdings
- Identify and gauge exposure to specific assets or issuers

The goal was not just to understand current market dynamics but to learn from historical data, empowering CLO managers, traders, and investors to track CLO performance and make well-informed investment choices.

How StructureIt helped

In early 2010, StructureIt was engaged to address this challenge, and managed to onboard the first client in a mere four months.

One major milestone achieved was the standardization of trustee files for both asset and liability data. This initiative:

- Merged asset data with a daily pricing file, giving insights into the CLOs' underlying loan prices
- Integrated liability data with principal and interest details

Users could now access this comprehensive dataset via a user interface or API.

Another challenge arose when accommodating complex authorization systems to manage both Intex and private loan data alongside general CLO information. To tackle this, StructureIt designed three distinct data libraries. Access to each library was determined based on user permissions, ensuring data integrity and proper authorization.

The Results

Over the years, the solution has served hundreds of users and clients, empowering them with valuable insights into the CLO market. Although later acquired by another organization, StructureIt continues to develop, host, and support the solution.

This project not only addressed the immediate challenges of the CLO market but also showcased StructureIt's commitment to fostering growth for their clients.



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