

## **Contact us**



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# Securitisation services



## Securitisation **Services**

For over 20 years, KPMG has had a dedicated team of professionals working full time providing services to support clients carrying out Securitisations and other similar Structured Finance transactions. Our UK team is linked into a network of colleagues located across Europe, the US and other major global centres. We provide a range of services to support new or experienced issuers and arrangers, across the full life cycle of a typical transaction.

## **Transaction phases:**

## **Pre deal preparation**

We can assist you in preparing for a transaction and considering feasibility, readiness and capability requirements

## **Deal stage procedures**

We work with originators, arrangers and managers to ensure a flexible and responsive delivery of the key services required during the transaction execution phase

Post deal support We provide a range of services to support your ongoing monitoring, reporting and management activities after completion

## Preparation

- Assessing your current and required capabilities to execute and support transactions, including: systems; data reporting and quality; operational procedures; and finance processes and reporting
- Feasibility analysis
- Planning support
- STS & securitisation regulation considerations

## The core work streams involved during each stage are set out below

### Data agreed upon procedures

- Checking asset pool data to supporting source documentation and systems records
- Proactive progress tracking and reporting tools used to summarise and identify issues
- Reported findings and error analysis in advance of closing
- Checking eligibility criteria against the asset pool data

## Offering circular agreed upon procedures

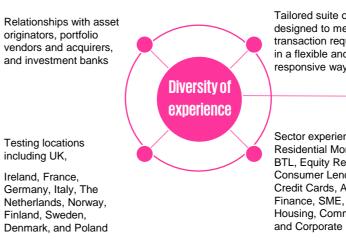
- Checking the calculation of portfolio stratification tables and other portfolio data
- Recalculating collateral and bond cash flows, based on specified assumptions and methodologies, to check information presented of average lives of notes under various scenarios

## Linked services

- To know more about our core services please see our detailed service sheets.
- KPMG also provides an extensive range of related services through the Credit Pricing & Analytics team, the FS Financing team, the Financial Services Risk Consulting team covering regulatory matters and the European Portfolio Solutions Group.
- · Please contact us for any other enquiries you may have.



## **Our credentials**







## Ad hoc services

- Skills support to Internal Audit and compliance reviews
- Statutory audits of Special Purpose Vehicles
- Targeted reviews in specific areas for example: investor reporting; compliance with transaction terms for cash flow receipts; allocations and payments; and third party servicer processes

	КРМБ
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rience in Mortgages, Release, ending, s, Asset IE, Social mmercial te	<b>20+</b> Year of experience