

ASSET-BACKED SECURITIES

Helping a Leading Investment Management Firm Comprehensively Assess Its CLO Risk Profile



Powered 7x faster analysis of CLO prospectuses, resulting in faster investment decisions



Enabled creation of robust CLO data sets, with 5x more data points to give a better understanding of risk



Enabled the firm to comprehensively assess the risk profile of its portfolio, powering faster decisions in a period of market volatility

THE CHALLENGE

CLO prospectuses are long, cumbersome documents. But if you're looking to trade CLOs, or need to know how to value the ones you already hold, they're required reading.

Compared with other asset classes, CLOs present two challenges: relatively limited amounts of data to feed into an investment strategy, and the fact that that data is time-consuming to source manually.

For CLO investors going through periods of volatility, this has historically meant making decisions with limited information about risk. Eigen changes that.

Our client, a US-based investment management firm, needed to quickly understand the risk profile of its CLO portfolio in order to make investment decisions.

SOLUTION

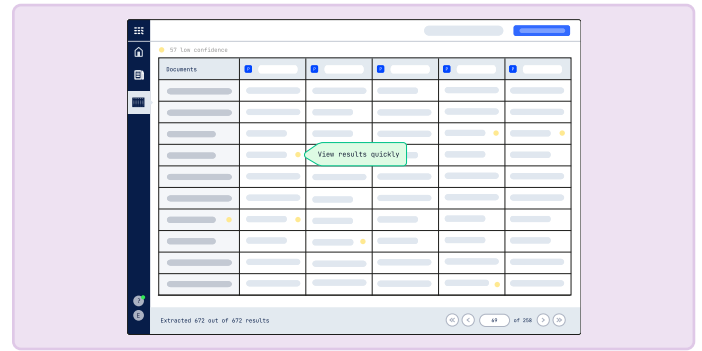
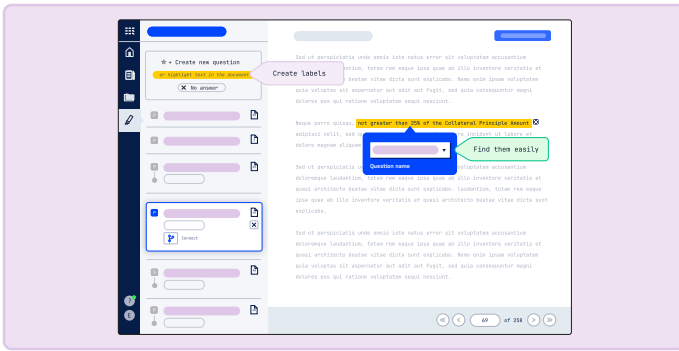
Eigen's NLP platform enabled investors to extract a complete CLO data set seven times faster than a manual process alone.

With Eigen, investors can visualize a small set of CLO prospectuses and label the fields they want to extract. These labelled fields form a machine

learning model that can then be used to extract data from any prospectus.

In minutes, a prospectus becomes a series of discrete textual data points.

These data points can then be combined and manipulated to codify an investor's unique approach to risk and return.



TRAINING FLOW

Users label the fields in the prospectus that matter most to them. Eigen uses this data to build a machine learning model.

RESULTS TABLE

The model is then used to analyze any new prospectus and pull out the right data points. Data can be exported, or sent to other platforms using APIs.

CLO prospectuses analyzed

7x faster

Yielding

5x

as many data points
as manual processing

IMPACT

Eigen enabled the firm to analyze CLO prospectuses seven times faster than before, yielding a data set five times larger than manual processing alone.

These robust data sets allowed the firm to comprehensively assess the risk profile of its portfolio.

Armed with this information, the firm has been able to make quicker decisions in response to changing market conditions.



ABOUT EIGEN TECHNOLOGIES

We're a team of data scientists, product engineers, solution consultants, and customer services experts with offices in New York, London, and Lisbon.

Our mission is to supercharge the way organizations operate by unlocking the value of information and insights trapped in documents. We exist to make data useful and document processing seamless for our customers.

The Eigen AI-powered no-code intelligent document processing platform enables firms to extract, classify and interpret virtually any information from any document to make smarter business decisions, eliminate manual processing and optimize the flow of data between systems and people.

Eigen uses natural language processing and cutting-edge machine learning to automate the extraction of answers from documents and can be applied to a wide number of use cases. Our AI understands context and delivers better accuracy on far fewer training documents with market-leading information security.

Our customers include some of the most well-known and respected names in business such as Aviva, Bank of America, BNP Paribas, Deloitte, Fortress, Goldman Sachs, Hiscox, ING, and Orrick.



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