



# Securitisation and SRT support

## *Classification and Measurement*

A fresh take on risk and valuation

Unlock capital  
efficiency with  
expert SRT  
transaction support

FEASIBILITY ANALYSIS

TRANSACTION STRUCTURING

REGULATORY &  
SUPERVISORY SUPPORT

END TO END  
SRT IMPLEMENTATION

CAPITAL CALCULATIONS  
VALIDATION

COVER REPORTING NEEDS

In a tightening regulatory environment, Significant Risk Transfer (SRT) transactions are an essential tool for European banks to optimize capital, manage risk, and increase lending capacity. Our specialized services help you originate, structure, and execute SRT transactions that comply fully with the EU Capital Requirements Regulation (CRR) and align with your strategic goals.

We specialise in guiding financial institutions through the complex landscape of SRT transactions, offering end-to-end support from feasibility assessments to operational implementation. Whether you're pursuing synthetic securitizations, credit risk mitigation, or regulatory capital relief, our team brings the technical knowledge and market insight necessary to deliver successful outcomes.



For more information, visit  
[www.finalyse.com/banking/securitization-srt-support](http://www.finalyse.com/banking/securitization-srt-support)

## Benefits

### Expert support on transaction setups for:

- Any role of involvement as Originator, Sponsor, Original Lender or Investor.
- Any type of transaction: Traditional or Synthetic, STS or non-STS, ABCP or NPE transactions.
- Any type of underlying portfolio: Retail or non-Retail, revolving facilities, Performing or NPE, Re-securitisations.

### Facilitating implementation every step of the way:

- Sourcing – ETL mapping, data quality etc.
- Calculations – RWA calculation implementation & validation
- Reporting – COREP reporting (C13, C14) and other downstream applications

## Motivation

Our team has supported various European banking clients with significant SRT transactions. For a major EU bank, we implemented complex SRT structures and addressed CRR regulatory requirements. For a European MDB, we validated Moody's RAY engine and built custom tools for securitisation and derivatives portfolios. For a Benelux retail bank, we modeled its first SRT deal, analysing both mortgage assets and issued tranches to assess regulatory, risk, and reporting impacts.

AMSTERDAM

BRUSSELS

BUDAPEST

DUBLIN

LUXEMBOURG

PARIS

WARSAW