LIBOR CARE:
LIBOR Transition Solution Accelerator
The transition away from LIBOR is expected to be highly disruptive with far reaching impact on systems, processes and platforms. But financial firms can see this transition as an opportunity to embrace innovation or as a path to continued normality, based on their capabilities.

Organizations have already begun preparing for life after LIBOR and while some early movers have completed their transition planning, others have gone even further and transitioned products from LIBOR to alternate risk-free rates like SONIA. What businesses need is a well-defined LIBOR transition strategy that will help them better manage the impact on systems, processes and platforms. They need a partner experienced in the Finance domain and skilled in technology to move from LIBOR to alternate risk-free rates.

LIBOR transition is centered around the numerous contracts, which organizations have signed up covering businesses and functions including capital markets, commercial lending, retail banking and wealth management, investment management, insurance, market infrastructure and corporate treasury. The key challenges are mining these contracts, flagging the ones with LIBOR exposure and understanding the risks.

To help analyze these impacts, we offer the LTI LIBOR CARE – an integrated LIBOR solution accelerator, and contract analysis & reporting engine.
Key terms dictionary for LIBOR across various asset classes

Dashboards and reports for viewing results

Artificial Intelligence/Machine Learning led automated process to extract key terms and their values

Retrain the LIBOR models for any specific attributes

Sample contracts to validate the LIBOR models

Requirements Addressed by LIBOR CARE
Salient Features of LIBOR CARE

- LIBOR CARE uses a combination of Artificial Intelligence and rules-based approach to analyze contracts for NER
- Robust model confidence measurement for easy quality control and model improvements via an intuitive user interface
- Based on IBM Watson Discovery and Content Intelligence with a custom pre-trained LIBOR mode
- COGNOS Business Intelligence dashboard with drill down features and reports with detailed metrics like:
  - Overall status of contract processing for LIBOR impact analysis
  - Maturity-date wise contract counts
  - Asset-class wise split of impacted contracts
  - Total financial exposure of impacted contracts
  - Asset-class wise financial exposure
  - Lender-wise financial exposure impact for the selected asset-class
  - Region-wise financial exposure of impacted contracts

LTI (NSE: LTI) is a global technology consulting and digital solutions Company helping more than 400 clients succeed in a converging world. With operations in 31 countries, we go the extra mile for our clients and accelerate their digital transformation with LTI’s Mosaic platform enabling their mobile, social, analytics, IoT and cloud journeys. Founded in 1997 as a subsidiary of Larsen & Toubro Limited, our unique heritage gives us unrivalled real-world expertise to solve the most complex challenges of enterprises across all industries. Each day, our team of more than 30,000 LTItes enable our clients to improve the effectiveness of their business and technology operations and deliver value to their customers, employees and shareholders. Find more at http://www.Lntinfotech.com or follow us at @LTI_Global

info@lntinfotech.com