

SECURITISATION FUNDAMENTALS AND MARKET INSIGHTS

“Unlocking Capital Markets Through Securitisation Strategies”

Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

Introduction

This in-depth 5-day course provides a practical and strategic overview of securitisation, covering both fundamental concepts and the latest trends in global structured finance markets. Participants will explore the mechanics of securitisation, the role of different parties, the structure of asset-backed securities (ABS), and regulatory implications.

From residential mortgages and credit cards to auto loans and trade receivables, the course covers a wide range of asset classes, with case studies that illustrate how securitisation transforms illiquid assets into tradable instruments.

Objectives

By the end of the course, participants will be able to:

- Understand the structure, process, and purpose of securitisation
- Identify the roles of originators, issuers, rating agencies, and investors
- Analyze the key types of securitised products (ABS, MBS, CLOs, CDOs)
- Evaluate credit enhancement methods and tranching techniques
- Understand legal, regulatory, and accounting issues in securitisation
- Interpret market trends, pricing, and investor appetite

Why Attend

- Learn how securitization improves liquidity and capital efficiency
- Gain insight into structured finance products and risk transfer tools
- Understand post-crisis regulatory changes impacting securitization markets
- Build the capacity to evaluate or launch securitized transactions
- Participate in interactive simulations and real-world case studies

Target Audience

- Treasury and Structured Finance Professionals
- Investment and Commercial Bankers
- Regulators and Risk Managers
- Asset Managers and Pension Fund Analysts
- Legal and Compliance Officers
- Rating Agency Analysts

Individual Benefits

- Gain hands-on knowledge of complex securitisation structures
- Build skills in evaluating and pricing structured products
- Learn to assess risk across various tranches and asset classes
- Understand how securitisation can benefit your institution or portfolio

Organizational Benefits

- Broaden institutional capacity in capital market funding techniques
- Improve risk transfer and balance sheet management strategies
- Develop internal expertise for evaluating or issuing ABS and MBS
- Enhance decision-making with insights into regulatory and investor dynamics

Instructional Methodology

- Concept walkthroughs using real deal examples
- Interactive sessions with structured product simulations
- Group work on tranche structuring and credit enhancement design
- Case studies of successful and failed securitisation deals
- Live data analysis of ABS market trends

Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable) Training Hours: 07:30 AM – 03:30 PM Daily Format: 3–4 Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Fundamentals of Securitisation

- Module 1 (07:30 – 09:30): Introduction to Securitisation: History, Rationale & Scope
- Module 2 (09:45 – 11:15): Key Parties, Process Flow, and Basic Structures
- Module 3 (11:30 – 01:00): Assets Eligible for Securitisation – From Mortgages to Trade Receivables

Day 2: Structuring the Deal

- Module 4 (07:30 – 09:30): Tranching and Cash Flow Waterfalls
- Module 5 (09:45 – 11:15): Credit Enhancement Techniques: Internal vs External
- Module 6 (11:30 – 01:00): SPVs, Legal Isolation, and Bankruptcy Remoteness

Day 3: Understanding Products & Pricing

- Module 7 (07:30 – 09:30): ABS, MBS, CMBS, CDOs and CLOs – Key Features
- Module 8 (09:45 – 11:15): Risk Assessment and Rating Agency Methodologies
- Module 9 (11:30 – 01:00): Valuation and Pricing of Securitised Instruments

Day 4: Market Insights & Regulations

- Module 10 (07:30 – 09:30): Global Market Trends and Post-Crisis Developments
- Module 11 (09:45 – 11:15): Basel III, STS Regulation, and Investor Protection Rules
- Module 12 (11:30 – 01:00): Transparency, Disclosure, and Due Diligence Practices

Day 5: Case Studies and Deal Simulation

- Module 13 (07:30 – 09:30): Case Study: Successful Multi-Asset Securitisation Deal
- Module 14 (09:45 – 11:15): Simulation: Designing a Securitisation Transaction
- Module 15 (11:30 – 01:00): Group Presentations, Feedback & Strategic Applications

Certification

Participants will be awarded a Certificate of Completion in Securitisation Fundamentals and Market Insights, demonstrating their knowledge of structured finance markets and securitisation strategy.

Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
- **Industry-Leading Faculty:** Courses delivered by seasoned professionals with hands-on experience.
- **Practical Insights:** Learn to turn theory into actionable strategies for real-world business impact.
- **Client-Focused Solutions:** Customized programs designed to achieve your organisation's unique goals.

In-House / Customized Training

Interested in running this course for your team?

Please contact us:

TEL:

+601116373203

EMAIL:

info@mawaevents.net