

SECURITISATION STRUCTURES AND PRACTICAL WORKSHOP

“Structuring Securitisation Transactions from Concept to Execution”

Schedule

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

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

Introduction

This comprehensive 5-day workshop is designed to provide professionals with a detailed understanding of securitisation structuring from both a theoretical and practical perspective. The course guides participants through the key steps in the securitisation process, covering legal, operational, and financial structuring, with a hands-on simulation of designing, modelling, and presenting a full securitisation transaction.

It balances regulatory and risk considerations with real-world techniques used in structuring deals involving residential mortgages, consumer loans, trade receivables, and other asset pools.

Objectives

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

- Design and evaluate complex securitisation structures
- Understand tranche structuring and credit enhancement
- Use modelling tools to project cash flows and test structures
- Identify legal and regulatory considerations in deal structuring
- Conduct practical deal simulations and pitch presentations
- Apply investor and rating agency requirements in structuring

Why Attend

- Learn hands-on how to design a complete securitisation transaction
- Improve your ability to work with legal, rating, and investor teams
- Gain clarity on capital structure, tranching, and cash waterfall logic
- Build confidence in structuring compliant, high-quality deals
- Participate in interactive modelling and real-time structuring exercises

Target Audience

- Securitisation and Structured Finance Professionals
- Investment Bankers, Treasurers, and Risk Managers
- Financial Engineers and Modellers
- Asset Managers and Institutional Investors
- Regulators, Auditors, and Legal Advisors

Individual Benefits

- Develop practical skills in building and analysing deal structures
- Improve your technical understanding of tranche-level risk and return
- Gain exposure to investor and rating agency perspectives
- Walk away with a full deal simulation you helped construct

Organizational Benefits

- Strengthen internal capability for originating and managing securitisation deals
- Improve cross-functional alignment between finance, legal, and risk teams
- Support innovation in capital structure and funding efficiency
- Enhance your ability to meet investor and regulatory scrutiny

Instructional Methodology

- Instructor-led sessions with real-world transaction examples
- Group exercises and interactive simulations
- Use of Excel-based modelling tools and simplified software
- Peer presentations and instructor feedback
- Case studies, discussion, and concept debriefing

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: Securitisation Framework & Deal Participants

- Module 1 (07:30 – 09:30): Overview of Securitisation: Purposes, Types, and Market Context
- Module 2 (09:45 – 11:15): Participants and Functions: Originator, SPV, Trustee, Rating Agencies
- Module 3 (11:30 – 01:00): Legal Isolation and Bankruptcy Remoteness

Day 2: Tranching, Credit Enhancement & Cash Flow Design

- Module 4 (07:30 – 09:30): Understanding Tranches: Senior, Mezzanine, Equity
- Module 5 (09:45 – 11:15): Credit Enhancement: Overcollateralization, Subordination, Reserves
- Module 6 (11:30 – 01:00): Cash Flow Waterfalls and Priority of Payments

Day 3: Modelling and Regulatory Impacts

- Module 7 (07:30 – 09:30): Excel Modelling Basics: Projecting Cash Flows & Loss Scenarios
- Module 8 (09:45 – 11:15): Rating Agency Criteria and Risk-Based Capital Considerations
- Module 9 (11:30 – 01:00): STS, Basel III, IFRS 9, and Compliance Challenges

Day 4: Practical Structuring Workshop (Part I)

- Module 10 (07:30 – 09:30): Structuring Team Brief: Asset Pool & Objectives
- Module 11 (09:45 – 11:15): Group Exercise: Building Your Tranches and Waterfall
- Module 12 (11:30 – 01:00): Credit Enhancement Application and Risk Assessment

Day 5: Practical Structuring Workshop (Part II) and Presentation

- Module 13 (07:30 – 09:30): Finalising the Deal Structure and Model
- Module 14 (09:45 – 11:15): Team Presentations to Simulated Rating Panel & Investors
- Module 15 (11:30 – 01:00): Debrief, Peer Feedback, and Strategic Takeaways

Certification

Participants who complete the workshop will receive a Certificate of Completion in Securitisation Structuring & Practical Workshop, certifying their capability in building and evaluating full securitisation transactions.

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.

<p>In-House / Customized Training</p> <p>Interested in running this course for your team?</p> <p>Please contact us:</p>	<p>TEL:</p> <p>+601116373203</p>	<p>EMAIL:</p> <p>info@mawaevents.net</p>
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