STRUCTURED FINANCE PROGRAM



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GENTEX Training Center LLC | Orlando - FL, USA
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Introduction

Structured Finance Program Training Course equips finance, banking and advisory professionals to design and analyse structured transactions. Participants learn how cash flows are pooled, tranched and enhanced so that different investors can hold different risks. The programme covers asset securitisation, special purpose vehicles, tranching and credit enhancement, cash flow waterfall modelling, rating agency methodology, legal isolation and transaction documentation. Furthermore, it addresses compliance with securitisation regulation, risk retention and investor reporting. As a result, delegates can structure, model and assess a structured finance transaction. Gentex Training Center delivers the programme through modelling workshops and applied transaction case work.

Structured Finance Program Course Objectives

- Explain structured finance structures and their commercial purposes.
- Identify asset classes suited to securitisation and pooling.
- Apply true sale, bankruptcy remoteness and legal isolation principles.
- Design tranching structures with senior, mezzanine and equity notes.
- Apply credit enhancement through overcollateralisation, guarantees and reserves.
- Build cash flow waterfall models in Microsoft Excel.
- Apply rating agency methodology and stress testing to structured deals.
- Analyse prepayment, default and recovery assumptions.
- Apply risk retention, disclosure and securitisation regulation requirements.
- Prepare investor reporting and monitor transaction performance.

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Course Methodology

The course combines technical briefings with extensive hands-on Excel workshops and applied transaction case studies. Participants build a securitisation cash flow model, run waterfall and stress analysis and work through a transaction structure. In addition, structured peer review sharpens judgement, and each day closes with an applied modelling task.

Who Should Take This Course

- Structured finance, securitisation and debt capital markets professionals.
- Bankers, credit analysts and portfolio managers.
- Issuers, originators and treasury staff.
- Rating agency, legal and advisory professionals.
- Risk, compliance and regulatory reporting staff.
- Auditors and consultants reviewing structured transactions.

Structured Finance Program Course Outlines

Day 1: Structured Finance Fundamentals

- Structured finance versus corporate lending.
- Securitisation mechanics and the role of each party.
- Asset classes: mortgages, auto loans, credit cards, trade receivables and leases.
- Special purpose vehicle design and purpose.
- True sale, bankruptcy remoteness and legal isolation.
- Benefits, costs and market drivers of securitisation.
- Workshop: mapping a securitisation structure and its participants.

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Day 2: Tranching, Credit Enhancement and Rating Methodology

- Tranching principles and capital structure design.
- Senior, mezzanine and equity tranche characteristics.
- Credit enhancement: subordination, overcollateralisation and reserve accounts.
- External enhancement: guarantees, insurance and letters of credit.
- Rating agency methodology and rating criteria.
- Stress testing and rating sensitivity analysis.
- Workshop: designing a tranche structure and testing enhancement levels.

Day 3: Cash Flow Waterfall Modelling

- Cash flow collection, allocation and distribution mechanics.
- Priority of payments: senior fees, interest, principal and residual.
- Revolving period, amortisation and turbo structures.
- Trigger events, performance tests and cash trapping.
- Prepayment, default, recovery and loss assumptions.
- Modelling in Microsoft Excel with sensitivity switches.
- Workshop: building a securitisation waterfall model.

Day 4: Risk Analysis, Regulation and Documentation

- Credit, prepayment, liquidity and basis risk in structured deals.
- Counterparty risk and swap provider considerations.
- Risk retention requirements and skin in the game rules.
- Securitisation regulation, disclosure and reporting duties.

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- Transaction documentation: offering circular and servicing agreements.
- Investor due diligence expectations.
- Workshop: analysing a transaction structure and its risk profile.

Day 5: Pricing, Investor Reporting and Performance Monitoring

- Pricing approaches and yield analysis across tranches.
- Investor reporting packs and trustee reporting.
- Monitoring pool performance against assumptions.
- Trigger breach management and remedial action.
- Restructuring and workout of distressed transactions.
- Presenting a structured finance transaction to an investment committee.
- Workshop: presenting a structured finance proposal to a review panel.

Conclusion

By successfully completing Structured Finance Program Training Course, participants will have acquired the knowledge to structure, model and evaluate structured finance transactions. They will understand securitisation mechanics, tranching and credit enhancement, cash flow waterfall modelling, rating methodology, regulation and investor reporting, and they will know how to assess risk across the capital structure. As a result, delegates support transactions that price risk accurately. Gentex Training Center builds the programme around current market practice.

FAQs for the Structured Finance Program course

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Q1 What is the "Structured Finance Program" course about?

It covers how structured transactions are designed and analysed. You learn securitisation mechanics, special purpose vehicles, tranching and credit enhancement, cash flow waterfall modelling in Excel, rating agency methodology, securitisation regulation and investor reporting.

Q2 What are the key benefits of the "Structured Finance Program" course?

You gain the ability to structure and model a transaction rather than reviewing one prepared by others. You also improve tranche and enhancement design, test structures under stress, understand rating and regulatory requirements, and monitor pool performance against assumptions after close.

Q3 What skills will I gain from the "Structured Finance Program" course?

You will gain structured finance structuring and securitisation analysis, tranching, credit enhancement and rating methodology application, cash flow waterfall modelling in Microsoft Excel, and structured transaction risk analysis, regulation and performance monitoring.

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Q4 What tools, methods, or standards are covered in the "Structured Finance Program" course?

The course covers securitisation mechanics and special purpose vehicle structuring, true sale and bankruptcy remoteness analysis, asset pooling across mortgages, auto loans, credit cards, receivables and leases, tranching with senior, mezzanine and equity notes, subordination, overcollateralisation and reserve account enhancement, external guarantees and credit insurance, rating agency methodology and rating sensitivity testing, cash flow waterfall and priority of payments modelling, revolving period, amortisation and turbo structures, trigger events and performance tests, prepayment, default and recovery assumptions, Microsoft Excel waterfall modelling with sensitivity switches, risk retention and skin in the game rules, securitisation regulation and disclosure duties, offering circular and servicing agreement documentation, pricing and yield analysis, investor and trustee reporting, and distressed transaction restructuring.

Q5 How is the "Structured Finance Program" course applied in real-world practice?

Graduates apply it to design securitisation structures and select asset pools, model cash flow waterfalls and priority of payments, test tranche enhancement under stress scenarios, prepare rating agency submissions, assess risk retention and disclosure compliance, run investor due diligence, price tranches, produce investor reporting packs, monitor pool performance against triggers, and evaluate restructuring options on distressed transactions.