



PB INSTITUTE OF RESEARCH AND TECHNOLOGY

P.O Box 21457-00100

Nairobi - Kenya

Mobile: +254 721 214 795

Email: info@pebblesinstitute.org

Managing Credit Risk Across the Securitization Lifecycle

Duration: 5 days

Training

01 Who Should Attend

- Asset Managers
- Portfolio Managers
- Investment Analysts
- Treasury Professionals
- Financial Modelling Specialists
- Quantitative Analysts
- Fixed Income Professionals
- Capital Markets Professionals
- Rating Agency Analysts
- Internal Auditors
- External Auditors
- Compliance Officers
- Financial Regulators and Supervisory Authorities



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02 About the Course

The success and sustainability of securitization transactions depend heavily on effective credit risk management throughout the transaction lifecycle. The **Building Resilient Securitization Transactions Through Credit Risk Management Training Course** provides participants with advanced knowledge and practical approaches for identifying, measuring, mitigating, and monitoring credit risks within structured finance transactions.

Key areas covered include probability of default (PD), loss given default (LGD), exposure at default (EAD), expected credit loss (ECL), credit scoring methodologies, portfolio analytics, tranche risk assessment, collateral evaluation, credit enhancement techniques, and regulatory requirements. Participants will develop practical skills in applying risk management tools to improve securitization outcomes.

By the end of this training course, participants will be equipped with the expertise to design stronger securitization structures, implement effective credit risk frameworks, improve transaction resilience, and support sustainable growth in structured finance markets.

03 Workshop Objectives

- Understand the sources and types of credit risk in securitization.
- Analyse asset pool data to forecast default and loss rates.
- Evaluate and model various credit enhancement mechanisms.
- Perform effective stress testing and scenario analysis on deal structures.
- Grasp the regulatory landscape and its impact on risk management.
- Model cash flows to assess the creditworthiness of different tranches.
- Understand the role of rating agencies and their methodologies.
- Develop a framework for ongoing surveillance and performance monitoring



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04 Module Topics

Module 1: Foundations of Credit Risk in Securitization

Module 2: Securitization Structures and Cash Flow Waterfalls

Module 3: Credit Enhancement Techniques

Module 4: Modeling Credit Losses and Default Rates

Module 5: Data Analytics for Loan Pool Assessment

Module 6: Assessing Prepayment Risk

Module 7: Stress Testing and Scenario Analysis

Module 8: The Role of Rating Agencies

Module 9: Regulatory Framework and Compliance

Module 10: Due Diligence and Auditing

Module 11: Servicer and Performance Monitoring

Module 12: Modeling with Excel for Credit Risk

Module 13: Automation with Python

Module 14: ??? Module 14: Credit Risk in Synthetic Securitization