

Counterparty Credit Risk (CCR) and Collateral Management Training Course

Professional Development Training Course Outline

Category	Risk Management	Duration	5 Days
Base Fee	\$1,500 USD	Delivery Mode	Online / On-site Hybrid

Course Introduction

Counterparty Credit Risk (CCR) and Collateral Management Training Course provides a comprehensive and practical deep dive into Counterparty Credit Risk (CCR) and the essential role of Collateral Management in mitigating financial exposure. In the wake of global financial crises and continuous regulatory evolution, effective CCR measurement and risk mitigation techniques are not merely best practice, but a regulatory imperative. The bilateral nature of CCR, particularly in OTC derivatives and Securities Financing Transactions (SFTs), makes it a complex, dynamic, and major source of risk for financial institutions. Successful risk management today requires robust frameworks that integrate quantitative modeling like CVA and PFE with operational efficiency in collateral handling.

This program is designed to equip risk, front, and back office professionals with the cutting-edge knowledge and technical skills necessary to navigate the modern CCR landscape. We will explore the entire collateral lifecycle, from legal documentation (ISDA CSA) and exposure calculation to collateral optimization and settlement risk reduction. Through real-world case studies and hands-on exercises, participants will master the application of netting, margin requirements, and haircuts to reduce potential loss, ensuring their firms maintain capital efficiency and regulatory compliance in an increasingly sophisticated global market.

Programme Curriculum

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Course Objectives

1. Quantify and Model Potential Future Exposure (PFE) and Expected Exposure (EE).
2. Master the calculation and hedging of Credit Valuation Adjustment (CVA) and Debt Valuation Adjustment (DVA).
3. Implement the Standardized Approach for Counterparty Credit Risk (SA-CCR) for regulatory capital computation.
4. Analyze the collateral lifecycle in both OTC Derivatives and Securities Financing Transactions (SFTs).
5. Interpret and structure key Legal Documentation including the ISDA Master Agreement and Credit Support Annex (CSA).
6. Understand and mitigate Wrong-Way Risk (WWR) and CCR concentration risk.
7. Design and execute strategies for Collateral Optimization and efficient resource utilization.
8. Identify and manage the primary risks in collateral operations: operational, legal, and settlement risk.
9. Examine the impact of Uncleared Margin Rules (UMR) on Initial Margin (IM) and Variation Margin (VM).
10. Evaluate the role of Central Counterparty Clearing (CCP) in reducing systemic risk and CCR.
11. Apply risk mitigation techniques: netting, margining, and haircuts to collateralized exposures.
12. Assess the latest Regulatory Framework developments impacting CCR capital.
13. Integrate Data Governance and FinTech solutions for efficient CCR and Collateral reporting.

Target Audience

1. Counterparty Credit Risk (CCR) Analysts/Managers
2. Collateral Management Operations Staff
3. Market Risk/Quant Analysts
4. Treasury and Liquidity Management Professionals
5. Front Office Traders and Portfolio Managers
6. Middle Office and Risk IT Specialists
7. Internal Auditors and Compliance Officers
8. Financial Regulators and Central Bank Staff

Course Modules

1. Foundational CCR Concepts and Exposure Measurement

- Definition and mechanics of CCR.

- Exposure metrics
- The role of derivatives and SFTs as CCR drivers.
- Netting and close-out processes under the ISDA Master Agreement.
- Case Study: Lehman Brothers Default Analysis.

2. Regulatory Capital for CCR: SA-CCR and Basel Framework

- In-depth study of the Standardized Approach for Counterparty Credit Risk methodology.
- Understanding the components of the SA-CCR calculation
- Overview of the Internal Model Method and its requirements.
- CCR within the broader Basel III/IV and Fundamental Review of the Trading Book frameworks.
- Case Study: SA-CCR Implementation Scenarios.

3. CVA, DVA, and FVA: Valuation Adjustments

- Detailed analysis of Credit Valuation Adjustment.
- Understanding CVA Hedging strategies and associated market risk.
- Introduction to Debit Valuation Adjustment and Funding Valuation Adjustment.
- Accounting and P&L treatment of valuation adjustments.
- Case Study: Archegos Capital Management Collapse.

4. The Collateral Management Ecosystem

- The full Collateral Lifecycle.
- Key Legal Documentation
- Operational requirements.
- Management of collateral disputes and failed settlements.
- Case Study: Dispute Resolution in Collateral Management.

5. UMR and Initial Margin Calculation

- Impact of the Uncleared Margin Rules on bilateral OTC derivatives.
- Initial Margin (IM) calculation methodologies.
- Segregation and custody requirements for posted and received collateral.
- Regulatory compliance deadlines and phased implementation for UMR.
- Case Study: SIMM Backtesting and Validation.

6. Collateral and Liquidity Management

- Collateral Optimization
- Understanding Collateral Transformation and its associated risks.
- Measuring and mitigating Collateral Liquidity Risk and Wrong-Way Risk in margining.
- Integration of collateral processes with Treasury and Liquidity Risk Management.
- Case Study: A Bank's Response to Collateral Scarcity.

7. Central Clearing and CCP Risk

- The role of Central Counterparty Clearing in reducing bilateral CCR and systemic risk.
- Default Fund, margining, and loss mutualization.
- Capital requirements for bank exposures to Qualifying CCPs.
- Analysis of key risks in central clearing.
- Case Study: Default Waterfall Analysis.

8. CCR Operations, Technology, and Future Trends

- Technology solutions for automated Collateral Management Systems.
- Data requirements, Data Governance, and reporting for CCR and collateral.
- Distributed Ledger Technology and tokenization of collateral.
- Managing operational risk in high-volume, automated environments.
- Case Study: Digital Transformation in Collateral Operations.

Training Methodology

This course employs a participatory and hands-on approach to ensure practical learning, including:

- Interactive lectures and presentations.
- Group discussions and brainstorming sessions.
- Hands-on exercises using real-world datasets.
- Role-playing and scenario-based simulations.
- Analysis of case studies to bridge theory and practice.
- Peer-to-peer learning and networking.
- Expert-led Q&A sessions.
- Continuous feedback and personalized guidance.

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call +254769199797

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

- a. The participant must be conversant with English.
- b. Upon completion of training the participant will be issued with an Authorized Training Certificate
- c. Course duration is flexible and the contents can be modified to fit any number of days.
- d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.
- e. One-year post-training support Consultation and Coaching provided after the course.
- f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
21 Sep 2026	25 Sep 2026	Online	\$1,000
21 Sep 2026	25 Sep 2026	Physical	\$1,500
21 Sep 2026	25 Sep 2026	Physical	\$0
21 Sep 2026	25 Sep 2026	Physical	\$0
21 Sep 2026	25 Sep 2026	Physical	\$0
21 Sep 2026	25 Sep 2026	Physical	\$0
21 Sep 2026	25 Sep 2026	Physical	\$0
21 Sep 2026	25 Sep 2026	Physical	\$0

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