MAWA EVENTS

Address: No. 857, Block A2. Leisure Commerce Square - No 9., 46150 Petaling Jaya, Selangor, Malaysia

Phone: +601116373203 | **Email:** info@mawaevents.net

COMPREHENSIVE COUNTER-PARTY CREDIT RISK

““Effectively Assessing and Managing Exposure to Trading and Lending Partners””

Schedule

Date	Venue	Fees (Face-to-Face)
05 - 06 May 2026	Doha, Qatar	USD 1995 per delegate
02 - 03 Sep 2026	Doha, Qatar	USD 1995 per delegate

► **Available delivery methods:** Face-to-Face & Online Training

Introduction

Counterparty credit risk has become a critical concern for financial institutions and corporations dealing in derivatives, securities financing, and lending arrangements. Unlike traditional credit risk, it considers the uncertainty of future exposures arising from the volatility of the counterparty’s obligations.

This 2-day intensive training delivers a structured approach to identifying, measuring, monitoring, and mitigating counterparty credit risk. Participants will explore advanced tools and techniques, including exposure modeling, collateral management, credit valuation adjustment (CVA), and Basel regulatory requirements.

Objectives

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

- Understand the fundamentals and drivers of counterparty credit risk (CCR)
- Differentiate between traditional credit risk and CCR in derivatives and trading
- Apply exposure metrics such as EPE, PFE, and CVA
- Assess the impact of netting and collateral agreements
- Align CCR practices with Basel III/IV regulatory expectations

Why Attend

- Learn how to manage credit risk from trading and bilateral exposures
- Gain insights into global regulatory practices and capital implications
- Improve internal counterparty risk frameworks and mitigation techniques
- Understand credit risk in cleared and uncleared transactions
- Strengthen risk oversight in structured finance, OTC derivatives, and repos

Target Audience

This program is designed for:

- Credit risk managers and analysts
- Counterparty risk and exposure control teams
- Treasury, capital markets, and derivatives professionals
- Regulatory compliance and Basel reporting officers
- Risk auditors, investment officers, and financial controllers

Individual Benefits

Key competencies that will be developed include:

- Risk quantification and exposure measurement
- Legal and financial understanding of netting and collateral
- Risk-adjusted pricing through CVA modeling
- Application of credit risk mitigation techniques
- Interpretation of counterparty risk reports and dashboards

Organizational Benefits

Upon completing the training course, participants will demonstrate:

- Enhanced management of credit risk arising from market counterparties
- Improved capital efficiency and regulatory compliance
- Stronger risk governance for derivatives and structured products
- Better integration of CCR insights into pricing and trading decisions
- Reduced financial and reputational exposure from default events

Instructional Methodology

The course follows a blended learning approach combining theory with practice:

- Strategy Briefings – Regulatory frameworks, risk types, and metrics
- Case Studies – Derivative counterparty failures and lessons learned
- Workshops – Exposure calculations, scenario analysis, and CVA impact
- Peer Exchange – Risk policy benchmarking and best practices
- Tools – Templates for exposure tracking, CVA reports, and collateral models

Course Outline

Training Hours: 07:30 AM – 03:30 PM Daily Format: 3 Learning Modules | Coffee Breaks: 09:30 & 11:15 | Lunch Break: 01:00 – 02:00

Day 1: Foundations and Measurement of Counterparty Credit Risk

- Module 1: Overview of CCR and Risk Drivers (07:30 – 09:30) • Types of counterparties and credit exposures in trading
- Module 2: Exposure Metrics and Calculation Techniques (09:45 – 11:15) • Current Exposure, EE, EPE, and PFE explained
- Module 3: Workshop – Calculate Exposure Profiles for Sample Trades (11:30 – 01:00) • Scenario analysis using interest rate and FX derivatives

Day 2: Mitigation, Pricing, and Regulatory Capital

- Module 4: Risk Mitigation Tools – Netting, Collateral & CSA (07:30 – 09:30) • Legal agreements, margining, and haircuts
- Module 5: Credit Valuation Adjustment (CVA) and Wrong-Way Risk (09:45 – 11:15) • CVA pricing impact and stress testing
- Module 6: Workshop – CCR Under Basel III/IV and Best Practice Review (11:30 – 01:00) • Capital treatment, XVA concepts, and control frameworks

Certification

Participants will receive a Certificate of Completion in Comprehensive Counter-Party Credit Risk, confirming their ability to assess and manage counterparty exposures in line with global financial standards.

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**