tflonline
Training for Life in the Financial Markets

Collateral Management

1 Day Training Course.

Agenda

Collateral Management

- **Market History & Development**
- **Overview of Financial Products comprising bi-lateral exposure**
  - Interest Rate Swaps
  - Credits
  - Equity Derivatives
  - Commodities
- **Trade Risks & Contract Economics driving price capture for exposure calculations**
- **Market Participants and roles**
- **Understanding Strategies Used in mitigating credit risk with collateral;**
  - Cash vs Securities
  - Credit Ratings
  - Haircuts
  - Independent Amounts/Initial Margin
  - Transaction price impacts and funding
  - Re-hypothecation/re-use
  - Collateral Trading & Liquidity
  - Correlation and Concentration
  - Repos

  How they work
  Repo Council/ICMA
  GMRA
  - Securities Lending

  How they work
  ISLA
  Borrower Motivations
  GMSLA

For information regarding above mentioned training you can contact: *tflonline Limited,*
tel. +44 (0) 7712086934 or send e-mail to Alan Penhallow:
apenhallow@thefacilitators.co.uk www.tflonline.co.uk

Collateral Management

- **Operational Processes involved in setting up a collateral programme-ISDA® CSA Documentation and negotiation.**
  - Daily Margin call process
  - Initial Margin
  - Threshold and MTA's
  - Capturing trade population and exposures
  - Marking to market collateral held
  - Allowing for substitutions and transit
  - CSA terms in the database
  - Notifying margin call
  - Eligible Collateral
  - Dispute Resolution
  - ISDA® Best Practice
- **Utilities and service providers**
- **Mainstream systems employed**
- **Future market developments**

Who Should Attend

Ideal participants are those new to the subject matter, or needing a full refresher. This course would also be perfect for people in projects and needing to step back and walk through the building blocks and overview of the markets products and processes.

Approach

Each topic will be expanded and explained to the delegates in a structured manner, developing their knowledge through diagrams, 'live' drawings and on-the-spot explanations. Active participation of the delegates will be encouraged, and exercises will be introduced at frequent and appropriate points.

Duration

In its 'off-the-shelf' form, this is a 1-day course. However, the course duration and content can be tailored to suit specific requirements.

Trainer Profiles

Allen Cope read more

John O'Neill read more

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