Securities Lending & Repo Markets Training Course

Professional Development Training Course Outline

Category	Capital Markets and Investment	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

Securities Lending & Repo Markets Training Course delivers advanced, market-driven expertise in securities financing, liquidity management, collateral optimization, repo trading strategies, and regulatory compliance within global capital markets. This intensive program explores securities lending transactions, repurchase agreements (repo), triparty repo structures, collateral transformation, balance sheet optimization, and counterparty risk mitigation under Basel III and evolving global regulatory frameworks. Participants gain hands-on exposure to market infrastructure, clearing systems, margining mechanisms, haircut methodologies, and liquidity risk analytics, ensuring mastery of securities financing transactions (SFTs) in both developed and emerging markets.

Through real-world case studies and data-driven simulations, this course integrates repo market microstructure, securities borrowing and lending (SBL), hedge fund financing models, central counterparty clearing (CCP), settlement cycles, and global master agreements such as GMRA and GMSLA. Participants will strengthen expertise in funding markets, short-selling mechanics, treasury operations, collateral mobility, leverage strategies, and repo desk performance analytics. The program is designed to enhance operational efficiency, regulatory reporting accuracy, and institutional liquidity resilience in a dynamic financial ecosystem.

Programme Curriculum

Securities Lending & Repo Markets Training Course

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Course Objectives

1. Master securities lending and repo market structures using advanced capital markets analytics
2. Analyze collateral optimization and liquidity management strategies under Basel III
3. Evaluate counterparty credit risk and margining frameworks using risk-adjusted models
4. Implement repo trading strategies for funding diversification and balance sheet efficiency
5. Understand GMRA and GMSLA documentation standards and legal enforceability
6. Apply haircut methodologies and collateral valuation techniques
7. Strengthen regulatory compliance aligned with global securities financing regulations
8. Optimize treasury operations and short-term funding strategies
9. Integrate triparty repo mechanisms and CCP clearing processes
10. Conduct stress testing and liquidity risk modeling for repo portfolios
11. Assess market liquidity indicators and repo rate volatility trends
12. Develop securities borrowing strategies to support short-selling and market making
13. Enhance operational risk controls and settlement efficiency in SFT markets

Organizational Benefits

- Strengthened institutional liquidity and funding resilience
- Enhanced collateral efficiency and balance sheet optimization
- Improved regulatory compliance and reporting accuracy
- Reduced counterparty and settlement risk exposure
- Increased profitability through optimized repo trading strategies
- Improved treasury and cash management performance
- Enhanced risk governance and internal controls

- Strengthened capital adequacy management
- Better integration with global securities financing markets
- Improved operational transparency and audit readiness

Target Audiences

- Treasury Managers
- Repo Traders and Securities Lending Professionals
- Risk Management Officers
- Compliance and Regulatory Reporting Specialists
- Investment Bankers
- Asset and Fund Managers
- Central Bank and Regulatory Professionals
- Operations and Settlement Officers

Course Duration: 5 days

Course Modules

Module 1: Securities Lending Market Fundamentals

- Structure of global securities lending markets
- Key participants and market infrastructure
- Securities borrowing and short-selling mechanics
- Revenue generation models and fee structures
- Risk identification and mitigation strategies
- Case Study: Institutional securities lending program optimization

Module 2: Repo Market Structures and Instruments

- Classic repo vs reverse repo transactions
- Bilateral and triparty repo frameworks
- Repo rate formation and yield curve impact
- Open vs term repo agreements
- Repo market liquidity indicators
- Case Study: Repo rate volatility during liquidity stress

Module 3: Legal Documentation and Agreements

- Global Master Repurchase Agreement framework
- Global Master Securities Lending Agreement framework
- Close-out netting and enforceability
- Legal risk in cross-border transactions
- Documentation best practices
- Case Study: Legal dispute resolution in cross-border repo

Module 4: Collateral Management and Optimization

- Eligible collateral frameworks
- Haircuts and margin calculations
- Collateral substitution and transformation
- Triparty collateral allocation models
- Intraday liquidity monitoring
- Case Study: Collateral optimization under Basel III liquidity coverage ratio

Module 5: Risk Management in Securities Financing

- Counterparty credit risk assessment
- Market risk and liquidity risk modeling
- Stress testing repo portfolios
- Settlement risk and operational risk controls
- Exposure measurement methodologies
- Case Study: Counterparty default scenario analysis

Module 6: Regulatory Frameworks and Compliance

- Basel III capital and liquidity requirements
- Securities Financing Transactions Regulation overview
- Reporting standards and transparency requirements
- Central counterparty clearing mandates
- Capital adequacy implications
- Case Study: Regulatory reporting failure and remediation strategy

Module 7: Treasury and Balance Sheet Optimization

- Repo as a funding tool for treasury desks

· Balance sheet netting and leverage management

· Short-term liquidity forecasting models

· Cash management integration

· Funding diversification strategies

· Case Study: Treasury funding strategy during market disruption

Module 8: Market Trends and Strategic Innovations

· Digital collateral platforms and automation

· Blockchain applications in repo settlement

· ESG considerations in securities lending

· Repo market developments in emerging markets

· Central bank repo operations

· Case Study: Central bank intervention in repo market crisis

Training Methodology

· Instructor-led expert lectures with market analytics

· Interactive simulations of repo trading scenarios

· Real-world case study analysis

· Group workshops on collateral optimization models

· Regulatory reporting practical exercises

· Risk modeling and stress-testing simulations

· Peer discussions and strategic roundtables

· Pre- and post-training knowledge assessments

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.com 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
07 Sep 2026	11 Sep 2026	Physical	$1,500
14 Sep 2026	18 Sep 2026	Physical	$1,500
21 Sep 2026	25 Sep 2026	Physical	$1,500
28 Sep 2026	02 Oct 2026	Physical	$1,500
05 Oct 2026	09 Oct 2026	Physical	$1,500
12 Oct 2026	16 Oct 2026	Physical	$1,500
19 Oct 2026	23 Oct 2026	Physical	$1,500
26 Oct 2026	30 Oct 2026	Physical	$1,500

Ready to enroll or request a customized program? Book online or contact us:

Register Online Now

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