Advanced Certification Program

International Certification in Counterparty Credit Risk, Derivatives & XVA

This certification trains participants to understand, measure, price, and manage counterparty credit risk across OTC derivatives, repos, securities financing transactions, and structured products. It integrates Basel III, SA-CCR, SA-CVA, Monte Carlo simulation, derivatives valuation, and AI/Quantum computing techniques.

Master Counterparty Credit Risk, Derivatives & XVA

A practitioner-oriented program covering CCR measurement, SA-CCR, CVA/DVA/FVA, derivatives pricing, Monte Carlo modeling, AI/Quantum computing, and XVA risk management.

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https://www.fermacrisk.com/counterparty-credit-risk-xva

Gain deep quantitative skills and practical modeling experience. **Register Now!**

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WHAT'S INCLUDED

- 60+ hours of video classes
- All datasets, Excel, Python/R notebooks
- 35+ practical exercises
- Derivatives pricing templates
- CVA/DVA/FVA & XVA calculators
- AI Assistant for Counterparty Credit Risk

DURATION & WORKLOAD

Duration: 8–10 weeks (self-paced)
Total workload: ~80–100 hours
Effort: 6–8 hours per week
Access: 12 months to all materials, updates, and AI assistants.

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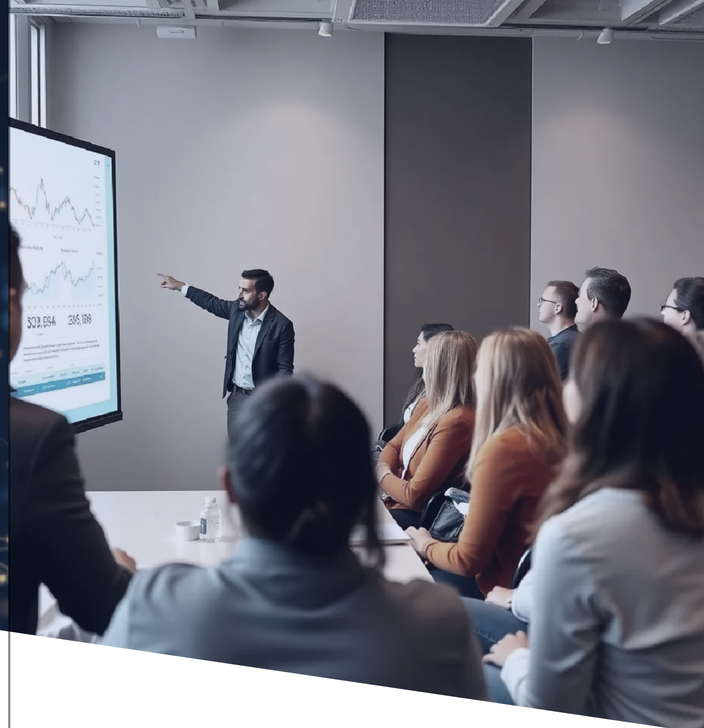

PROGRAM MODULES

01 **Core Risk & Derivatives**

Modules on Basel III, CCR Management, Interest Rate Futures, and other banking derivatives.

02 **Advanced Modeling & AI**

Covers Internal Models, Neural Networks for pricing, Quantum Machine Learning, and Quantum Finance.

03 **CVA, XVA & Validation**

Deep dive into CVA, DVA, FVA, default models, model validation, and stress testing.

Final Assessment

INTERNATIONAL CERTIFICATION

Upon successful completion of the final exam, participants will be awarded the IC-CCR-XVA by Fermac Risk, a globally recognized credential for excellence in counterparty risk management. Validate your expertise at **www.fermacrisk.com.**