

COUNTERPARTY CREDIT RISK



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Counterparty Risk Investopedia

Counterparty risk is the risk to each party of a contract that the counterparty will not live up to its contractual obligations. Counterparty risk is a risk to both parties and should be

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Managing Counterparty Credit Risk Part 1 Why Measure

There is currently a strong market focus on Counterparty Credit Risk and more specifically on Credit Value Adjustment (CVA). The attention is predominantly towards the issue of efficient CVA pricing as opposed to implications in terms of risk management and capital requirements.

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OCC Counterparty Credit Risk

Counterparty credit risk is the risk arising from the possibility that the counterparty may default on amounts owned on a derivative transaction. Derivatives are financial instruments that derive their value from the performance of assets, interest or currency exchange rates, or indexes.

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Credit risk Wikipedia

A credit risk is the risk of default on a debt that may arise from a borrower failing to make required payments. In the first resort, the risk is that of the lender and includes lost principal and interest, disruption to cash flows, and increased collection costs. The loss may be complete or partial. In an efficient market, higher levels of credit risk will be associated with higher borrowing

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e standardised approach for measuring counterparty credit

The standardised approach for measuring counterparty credit risk exposures 1 I. Introduction A. Background

This document presents the Basel Committee's formulation for its Standardised Approach (SA-CCR) for measuring exposure at default (EAD) for counterparty credit risk (CCR). The SA-CCR will replace both

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SA CCR Standardised Approach Counterparty Credit Risk

On 1 January 2017, the Standardised approach for measuring counterparty credit risk exposures (SA-CCR) will take effect. SA-CCR is required for Credit Risk Capital, as well as Exposures to CCPs and the Leverage Ratio.

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