

Volatility and credit risk in the capital markets - assessing and managing financial instrument risk and off-balance sheet operations

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Description: -

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Fiction in English.

Off balance sheet financing.

Financial statements.

Risk management.

Banks and banking.

Credit control. Volatility and credit risk in the capital markets -

assessing and managing financial instrument risk and off-balance sheet operations

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Volatility and credit risk in the capital markets : assessing and managing financial instrument risk and off

Collateralisation policies have not varied significantly since the prior year. Group Executive Management decides, based on these assessments, on the handling thereof. In this context, the following approaches are applied: Standard approach for credit risks in accordance with Part 3 Section II Chapter 2 CRR Basis indicator approach for operational risks in accordance with Part 3 Section III Chapter 2 CRR Standard method for market risks in accordance with Part 3 Section IV Chapters 2-4 CRR Standard method for CVA risks in accordance with Art.

Research: Announcement: Moody's says Jane Street's term loan upside does not affect firm's ratings (Ba2 first lien)

Due to the free available equity resources, there also remains potential for corporate acquisitions. In addition to the Risk Policy, the Credit-Granting Rules constitute the binding framework regulating client-risk management.

Risk management of VP Bank Group

The first authoritative book on financial instrument risk, Volatility and Credit Risk in the Capital Markets is destined to become a classic. Measured as IV and represented by a percentage, this statistical value indicates the bullish or bearish—market on the rise versus the market in decline—view of investments.

Volatility and credit risk in the capital markets : assessing and managing financial instrument risk and off

While debt increases make for a relatively stable source of funding during growth periods, it could result in funding, liquidity and refinancing risks in periods leading up to maturity, especially if there is a reduction in profitability.

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Concentration risk encompasses potential losses accruing to the bank not through the debtor itself but as a result of an insufficient diversification of the credit portfolio. It deals with all strategic security issues of VP Bank Group. The risks of banking operations are to be borne by the freely available risk capital.

Financial Risk Definition

The risk policy contains an overarching framework as well as a risk strategy for each risk group financial risks, operational risks, business risks.

Risk management of VP Bank Group

Counterparty risks in the loan business are governed by limits which restrict the level of exposure depending on creditworthiness, industry segment, collateral and risk domicile of the client. For fixed rate positions interest rate risk is calculated based on the respective fixed interest period, whereas an internal replication model is applied for floating positions.

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