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Managing Counterparty Credit Risk - Part 1: Why Measure ...

Counterparty Risk Definition

SA-CCR (Basel IV): a new approach for counterparty credit risk

"Jon Gregory is the acknowledged global expert on counterparty credit risk. This new edition of his definitive treatment of the subject, fully updated and expanded, will remain the go-to source on counterparty risk management and valuation.

A counterparty introduces counterparty risk into the equation. This is the risk that the counterparty will be unable to fulfill their end of the transaction. SR 11-10: Interagency Counterparty Credit Risk Management Guidance. Unlike the credit risk of a loan, where only the lending banking organization faces the risk of loss, CCR creates a bilateral risk of loss because the market value of a transaction can be positive or negative to either counterparty.

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SA-CCR (Basel IV): a new approach for counterparty credit risk. By Deependra Kushwaha. 15 November 2019

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Counterparty credit risk has become the key element of financial risk management, highlighted by the bankruptcy of the investment bank Lehman Brothers and failure of other high profile institutions such as Bear Sterns, AIG, Fannie Mae and Freddie Mac.

for counterparty credit risk (SA-CCR) and on the specific reporting requirements for market risk, which constitute the first step towards the full implementation of the fundamental review of the trading book (FRTB) in the EU.

Counterparty Credit Risk: CVA\ Downgrade losses substantially exceeded default losses. Reforms: (i) Mandatory central clearing of standardised OTC derivatives (ii) Mandatory margining (IM 0 and VM t) for OTC-derivatives if the 2 contract partners are banks and/ or systematically relevant Non-financials.

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What is counterparty credit risk? CCR is the risk that a party, usually to an OTC derivative contract, may fail to fulfill its obligations, causing replacement losses to the other party. This is similar to the standard definition of credit risk in the sense that the economic loss is due to the default of the obligor.

The Basel Committee's final standard on The standardised approach for measuring counterparty credit risk exposures includes a comprehensive, non-modelled approach for measuring counterparty credit risk associated with OTC derivatives, exchange-traded derivatives, and long settlement transactions. The new standardised approach (SA-CCR) replaces both the Current Exposure Method (CEM) and the Standardised Method (SM) in the capital adequacy framework.

The standardised approach for measuring counterparty ...

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