CRISIL
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Topic: Counter Party Risk

Topic	Sub-topic
Introduction to Counterparty Credit Risk	• Understanding Counterparty Credit Risk • Forms of Counterparty Credit Risk • Counterparty Credit Risk Management • Derivative Trading • Central Counterparty
Credit Value Adjustment	• Credit Value Adjustment • Features of CVA from Pricing Perspective • Calculating CVA from Pricing Perspective
Measurement of Counterparty Credit Risk	• RBI Guidelines Based on BCBS Guidelines for SA-CCR • Exposure at Default (EAD) • Margined vs Unmargined Transactions • Calculation of Repalcement Cost • Calculating Replacement Cost for Margined Transaction • Potential Future Exposure (PFA) Add-on • Supervisory Asset Classes • Netting and Hedging Asset • Multiplier for Reducing Over-Collateralisation • Steps to compute PFE Add-on

Module Fees: Rs. 2500/-

Steps to purchase

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