

e-learning and reference solutions for the global finance professional

# Counterparty Credit Risk

A comprehensive e-learning product covering Monte Carlo Simulation

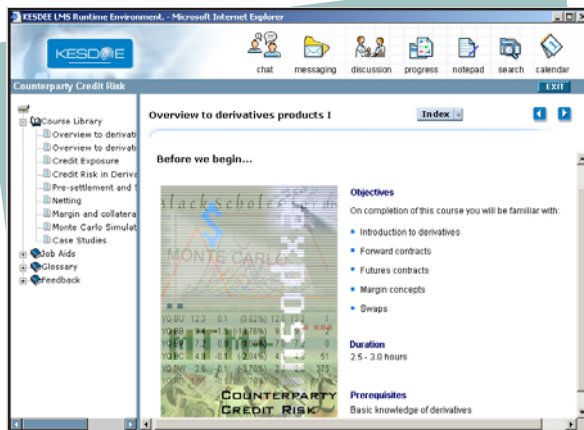
**After completing this course you will be able to:**

- Quantify credit risk in derivative products
- Apply various techniques to mitigate credit risk
- Calculate credit exposure using Monte Carlo simulation
- Assimilate lessons from financial disasters (Barings Fall, Metallgesellschaft)



# COUNTERPARTY CREDIT RISK

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## Overview

Expansion and globalization of financial markets, complicated derivative contracts and an array of structured products are giving rise to counterparty credit risk.

This product focuses on the mechanics and techniques of the assessment, quantification and management of the credit risk for various derivative products and includes techniques for the mitigation of pre-settlement and settlement risk such as netting and margin and collateral requirements. We also look at the Monte Carlo simulation methods for projecting worst-case exposure at the portfolio level.

### Course Level & Number of Courses

Intermediate Level  
Library of 9 Courses

### Instructional Method

Dynamic, Interactive e-learning

### Recommended Background

Familiarity with basic financial concepts

### The themes of this product are:

Mechanics and techniques for the assessment, quantification and management of the credit risk for exchange-traded and over-the-counter derivatives

For more information, please visit:

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# COUNTERPARTY CREDIT RISK

## Library of 9 Courses

**Time taken to complete each Course: Two - Three hours**

### **1. Overview to Derivative Products-I**

- Objectives
- Introduction
- Forward contracts
- Futures
- Swaps

### **2. Overview to Derivative Products-II**

- Objectives
- Introduction
- Options
- Option strategies-I
- Option strategies-II

### **3. Credit Exposure**

- Objectives
- Introduction
- Credit Exposure
- Measuring Credit Exposure
- Probability of Default
- Recovery Rate

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## Library of 9 Courses

### 4. Credit Risk in Derivative Products

- Objectives
- Introduction
- Credit Risk in Swaps
- Credit Risk in FRAs
- Credit Risk in Options

### 5. Pre-settlement & Settlement Risk

- Objectives
- Introduction
- Pre-settlement risk
- Settlement risk

### 6. Netting

- Objectives
- Introduction
- Types of netting
- Regulatory requirements
- Capital treatment

### 7. Margin and Collateral Requirements

- Objectives
- Introduction
- Margin
- Collateral
- Haircut

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## Library of 9 Courses

### 8. Monte Carlo Simulation

- Objectives
- Introduction
- Monte Carlo and Credit Risk

### 9 Case Studies

- Objectives
- Barings Bank's Fall
- Metallgesellschaft

### JOB AIDS

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data
- References

### Calculators in Counterparty Credit Risk

1. Margin Call
2. Margin Cost
3. Credit Exposure in an FRA
4. NPV
5. FRA

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5. Global Banking Supervision	Library of 15 Courses
6. Capital Adequacy Planning (Basel I)	Library of 7 Courses
7. Basel II-University	Library of 63 Courses
8. Sarbanes-Oxley Act	Library of 12 courses
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- International Trade Services
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