Counterparty Default Risk

(inclusive country risk)

- Expected Loss
  - Rating-based
  - Spread-based
- Unexpected Loss (CVaR)
- Exposure at Default (EAD)
- Loss Given Default (LGD)
- CVaR according to CreditMetrics
- CVaR according to CreditRisk+
- CVaR Gordy
- Credit Spread VaR
- CVA, DVA, FVA, MVA
- CRR (Capital Requirements Regulation)
  - SA-CRR
  - Credit Valuation Adjustment (CVA)
  - Basel III SA
  - Basel III Regulatory Capital
- Support and generation of migration matrices and industry correlations
- Rating / Scoring / Balance data
- Collateral Management
- Credit Risk Mitigation
  - Netting
  - Collateralisation
  - Hedging
- Stress tests
- Reporting
- etc.