

Counterparty Capital Calculator

SA-CCR, Basic Approach CVA and CCP exposures

An integrated Excel-based calculator for derivative exposures, risk-weighted assets and capital requirements. Built for banks seeking clear calculations and practical support for regulatory reporting.

Three connected calculations

01

SA-CCR

Standardised Approach for measuring Counterparty Credit Risk

Measure derivative exposure for counterparty default risk using replacement cost and potential future exposure, with recognised netting, margin and collateral. Derive risk-weighted assets (RWA) and capital requirements.

02

BA-CVA

Basic Approach for Credit Valuation Adjustment

CVA adjusts derivative values for counterparty credit risk. Calculate capital for changes in this adjustment using the reduced Basic Approach, or compare with the 100% CCR capital alternative where eligible.

03

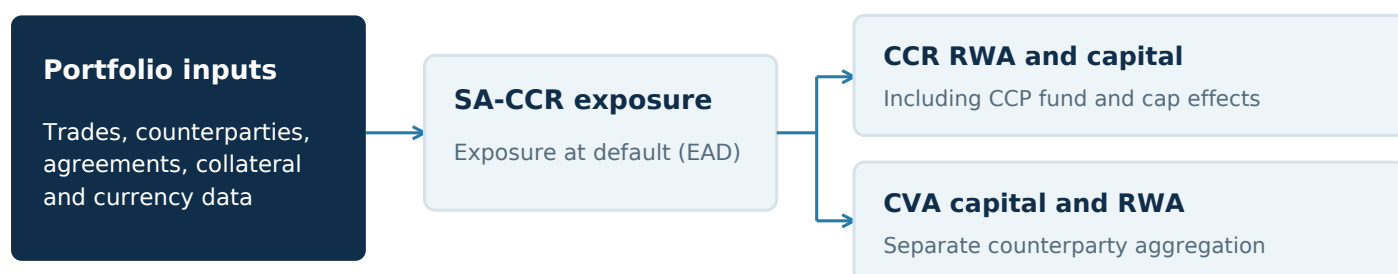
CCP

Central Counterparty

A clearing house between buyers and sellers. Calculate capital for own-account trades and default-fund contributions, distinguishing qualifying and non-qualifying CCPs and applying relevant capital caps.

Shared inputs. Traceable results.

Reuse portfolio data across CCR and CVA. Follow the calculation from source inputs to reported results, with counterparty detail and reconciliations that help explain the capital drivers.



For Risk, Finance, Treasury and Internal Audit teams.

Coverage and practical use

Apply a consistent framework across bilateral and centrally cleared derivative portfolios. Configure the calculation around the bank's products, legal agreements and reporting requirements.

Foreign exchange	FX forwards and FX swaps
Interest rates	Interest rate swaps, including overnight indexed swaps
Cross-currency and basis	Cross-currency swaps and basis swaps
Notional profiles	Constant, amortising and other varying-notional structures
Central clearing	Own-account CCP-cleared derivatives and default-fund exposures

Outputs that support the bank

Reporting support

Prepare relevant OJK derivative CCR and CVA reporting sections, supported by counterparty and risk-weight breakdowns. Keep CCP components visible within the reconciliation.

Independent validation

Recalculate exposures and capital to validate existing systems and support internal audit reviews. Use the same framework for recurring calculations and portfolio analysis.

Explain differences

Compare with reference results and investigate the effects of classification, maturity, exposure measurement and portfolio changes using the available supporting detail.

Capacity building

Capacity building is integral to implementation. Data mapping, reconciliation and practical training help bank teams operate the calculator and interpret results.

Specialist expertise behind the calculator

BetterBankings is a specialist boutique firm in financial risk management and regulatory technology, with a focus on prudential requirements for banks. Our products have been implemented in banks, combining transparent analytical tools with practical support and knowledge transfer.

Request a demonstration

Explore the calculator with a portfolio relevant to your bank.

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Framework references: SEOJK 48/2017 (SA-CCR), 24/2021 (credit RWA), 23/2022 (CVA), 16/2023 (CCP).