



## FEDERAL RESERVE BANK OF ST. LOUIS

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**DATE:** July 19, 2011

**SUBJECT:** Interagency Counterparty Credit Risk Management Guidance.

**HIGHLIGHTS:** The federal banking agencies<sup>1</sup> are issuing the attached *Interagency Supervisory Guidance on Counterparty Credit Risk Management*. It is intended primarily for use by banking organizations with large derivatives portfolios in establishing and maintaining counterparty credit risk (CCR) management practices, as well as for supervisors as they assess and examine such institutions' CCR management.

**DOCUMENT LOCATION:** <http://www.federalreserve.gov/boarddocs/srletters/2011/sr1110.htm>

**FURTHER INFORMATION:** Timothy Bosch, Vice President  
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