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Counterparty Risk

OTC derivatives and counterparty
risks are focal points for market
participants, policy- makers,
regulators, accountants, tax

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authorities and many others. This chapter is an overview of the key issues relating to the measurement and pricing of counterparty risks.

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Counterparty credit risk (CCR) is

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the risk that a party to a derivative contract may default prior to the expiration of the contract and fail to make the required contractual payments, (see for the...

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option written by its bank with a

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market value of 50, while the bank has an interest rate swap with the same

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Definitions. The Expected Exposure Profile is derived using a Monte Carlo simulation and calculating the probability weighted mean (average) exposure of the distribution of exposures at any future date for

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counterparty holds a currency
option written by its bank with a
market value of 50, while the bank
has an interest rate swap with the
same

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Introduction: The volume of
outstanding OTC derivatives has
grown exponentially over the past

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15 years. Market surveys conducted by the International Swaps and Derivatives Association (ISDA) show notional amounts of outstanding interest rate and currency swaps reaching US\$866 billion in 1987, US\$17.7 trillion in 1995, and US\$99.8 trillion in

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Counterparty Risk. 1. Definitions.

Counterparty risk. A risk that a
party to an OTC derivatives

contract may fail to perform on its

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Contractual obligations, causing
losses to the other party. -
replacement cost. - bilateral.
Counterparty exposure.

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Counterparty risk is the risk

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associated with the other party to a financial contract not meeting its obligations. Every derivative trade needs to have a party to take the opposite side. Credit...

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Existing credit risk measurement techniques measure credit risks on a relative scale. The Basel II Accord attempts to transform relative risk measures into absolute risk measures. To support the transformation

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process, the Accord has identified four drivers of credit risk: exposure, probability of default, loss given default, and maturity.

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