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measurement and pricing of counterparty risks.

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Counterparty credit risk (CCR) is 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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Chapter 9: Measuring and Marking Counterparty Risk

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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 the portfolio of transactions.

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Measuring and Marking Counterparty Risk. by Eduardo Canabarro of Goldman Sachs, and Darrell Duffie of Stanford University. October 2003. Introduction: The volume of outstanding OTC derivatives has grown exponentially over the past 15 years. Market surveys conducted by the International Swaps and Derivatives Association (ISDA) show notional amounts of

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outstanding interest rate and currency swaps reaching US\$866 billion in 1987, US\$17.7 trillion in 1995, and US\$99.8 trillion in 2002; an ...

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Definitions. Counterparty risk. A risk that a party to an OTC derivatives contract may fail to perform on its contractual obligations, causing losses to the other party. - replacement cost. - bilateral. Counterparty exposure.

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Counterparty Risk

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

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