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2 - Book 2 - Chapter 9)

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*Intermediation (FRM Part 2 -
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Chapter 13) Counterparty
risk Counterparty Risk
Management — Chapter 1*

FRM: Counterparty credit
exposure Counterparty Risk
(Default Risk) Explained in

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One Minute Credit and Counterparty Risk

PRMIA: Counterparty Credit
Risk and Credit Value
Adjustment by Jon

Gregory.wmv *Counterparty Risk
Management - Introduction*
FRM Part2 Credit Exposures

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*in Credit Risk Counterparty
Risk, Credit Exposure and
CVA* — Dr. Jon Gregory

**Introduction to counterparty
risk (QRM Chapter 17)** What
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~~Derivatives Explained~~

~~Derivatives | Marketplace~~
~~Whiteboard~~

Bankers go head to head over
Tier 1 capital ~~Calculating~~
~~VAR and CVAR in Excel in~~
~~Under 9 Minutes~~

Collateral calls

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Measuring Market Risk: Darrell

Professor John Hull *How Is Investment Risk Measured?* R

~~tutorial: Intro to Credit~~

~~Risk Modeling~~ **Understand**

SACCR - Counterparty Credit

Risk in under 12 minutes

Wrong-Way Risk (FRM Part 2 -

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Book 2 – Credit Risk –
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The Evolution of Stress

Testing Counterparty

Exposure (FRM Part 2 – Book

2 Credit Risk – Chapter 16)

Top 5 tips to understand

counterparty credit risk

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Credit Exposure and Funding

(FRM Part 2 - Book 2 -

Credit Risk - Chapter 12)

Counterparty Risk Management

- Chapter 2 Regulation of

OTC Derivatives Market (FRM

Part 2 - Book 3 -

Operational Risks - Chapter

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18) **Measuring And Marking
Counterparty Risk**

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

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

**Measuring and marking
counterparty risk - Darrell**

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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

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payments, (see for the...

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due For example, if a

counterparty holds a

currency option written by

its bank with a market value

of 50, while the bank has an

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interest rate swap with the
same

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Chapter 9: Measuring and
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Counterparty Risk. 1.

Definitions. The Expected Exposure Profile is derived using a Monte Carlo simulation and calculating the probability weighted mean (average) exposure of

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the distribution of
exposures at any future date
for the portfolio of
transactions.

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due For example, if a

counterparty holds a

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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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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

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exponentially over the past
15 years. Market surveys
conducted by the
International Swaps and
Derivatives Association
(ISDA) show notional amounts
of outstanding interest rate
and currency swaps reaching

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US\$866 billion in 1987,
US\$17.7 trillion in 1995,
and US\$99.8 trillion in
2002; an ...

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Counterparty Risk

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Marking Counterparty Risk

By Eduardo Canabarro, Head
Credit, Risk Quantitative
Modelling, Goldman Sachs and
Darrell Duffie. Abstract.

The outstanding volume of
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 ...

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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 contractual obligations,

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Causing losses to the other party. - replacement cost. - bilateral. Counterparty exposure.

Quantum Funds: Ch6 Measuring & Marking Counterparty Risk

Counterparty risk is the

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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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Managing Counterparty Credit

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Existing credit risk

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Dunne
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

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

Credit Risk Measurement:

Understanding Credit Risk -

The ...

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