

Counterparty Credit Risk The New Challenge For Global Financial Markets The Wiley Finance Series

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finance, a credit derivative refers to any one of "various instruments and techniques designed to separate and then transfer the credit risk" or the risk... 15 KB (1,808 words) - 08:05, 28 December 2023

Derivatives Market Analysis, Year-End 2012", ISDA, June 2013 Gregory, Jon (7 September 2011), Counterparty Credit Risk: The new challenge for global financial markets... 14 KB (1,612 words) - 21:03, 3 December 2023

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framework) and any related credit spread Credit valuation adjustment, CVA, as well as the various XVA Credit risk, counterparty credit risk, and regulatory capital:... 38 KB (3,347 words) - 08:36, 12 March 2024

quantitative finance as below. Credit risk is inherent in the business of banking, but additionally, these institutions are exposed to counterparty credit risk. Banks... 66 KB (5,988 words) - 09:10, 18 March 2024

quantitative analyst. After the financial crisis of 2007–2008, considerations re counterparty credit risk were incorporated into the modelling, previously performed... 31 KB (3,543 words) - 13:47, 13 March 2024

begin to accrue. For analogous reasons, short positions in derivatives also usually involve the posting of margin with the counterparty. Any failure to... 65 KB (8,107 words) - 11:53, 15 January 2024

various risks" that "modern" financial markets and institutions (such as "money markets, capital markets, options markets, etc.") are designed to. On the other... 268 KB (30,866 words) - 05:15, 5 March 2024

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included in the bilateral netting arrangement. Counterparty: The legal and financial term for the other party in a financial transaction. Credit derivative:... 89 KB (11,100 words) - 09:01, 23 January 2024

sequence, based on the cash flow the CDO collects from the pool of bonds or other assets it owns. Distinctively, CDO credit risk is typically assessed... 72 KB (9,157 words) - 15:56, 16 December 2023

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concern about the potential for systemic risk if a hedge fund failure led to the failure of its counterparties. (As it happens, no financial assistance was... 179 KB (17,538 words) - 15:57, 6 February 2024
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on the security held and/or the credit rating of the counterparty. Restricting disproportionate exposure to high-risk investment prevents financial institutions... 23 KB (3,053 words) - 05:05, 26 December 2023
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