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FINANCE AND ECONOMICS DISCUSSION SERIES: MEASURING COUNTERPARTY CREDIT EXPOSURE TO A MARGINED COUNTERPARTY



Finance and Economics Discussion Series: Measuring Counterparty Credit Exposure to a Margined Counterparty

United States Federal Reserve Board, Michael S. Gibson

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.Firms active in OTC derivative markets increasingly use margin agreements to reduce counterparty credit risk. Making several simplifying assumptions, I use both a quasi- analytic approach and a simulation approach to quantify how margining reduces counterparty credit exposure. Margining reduces counterparty credit exposure by over 80 percent, using baseline parameter assumptions. I show how expected positive exposure (EPE)...

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- Authored by Michael S Gibson
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