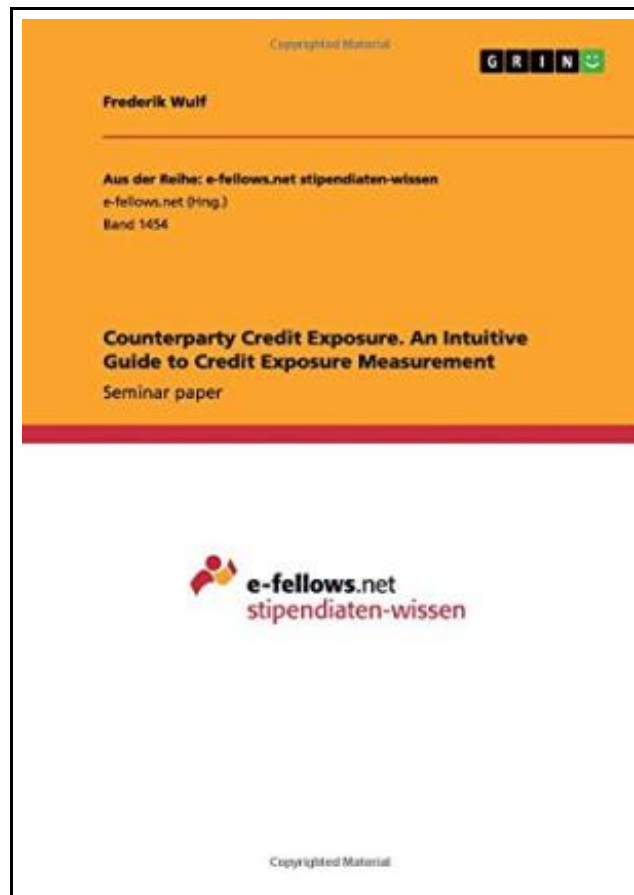


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(Dorothy Daugherty)

COUNTERPARTY CREDIT EXPOSURE. AN INTUITIVE GUIDE TO CREDIT EXPOSURE MEASUREMENT

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GRIN Verlag Jun 2015, 2015. Taschenbuch. Book Condition: Neu. 211x151x4 mm. Neuware - Seminar paper from the year 2015 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, grade: 1,7, University of Hohenheim (Financial Management), course: Master seminary 'Counterparty credit risk', language: English, abstract: The current interest in the topic of counterparty credit risk (CCR) and its exposure measurement began with the upcoming of the financial crisis, or to be more precise the bankruptcy of Lehman Brothers. Before then, the default of a counterparty of that size was out of the realm of possibility. The default of a counterparty that formerly was assumed as 'too big to fail' prompted the need for a reconsideration of credit risk (Moser 2014, p. 429). Among the scope of topics associated with CCR, the determination of the exposure amount is seemingly trivial, but turns out to be highly complex due to the impact of risk mitigants, and the uncertainty involved. Canabarro and Duffie define counterparty exposure as the larger of zero and the market value of the portfolio of derivative positions with a counterparty that would be lost if the counterparty defaults and there is zero recovery. If the contract value is positive for the bank at the point of the counterparties' default, the banks net loss equals the contract's market value. If the contract value is negative, the bank does not gain anything but has a net loss of zero. From a regulatory point of view the Basel Committee on Banking Supervision (BCBS) aims to identify the exposure at default (EAD) which is up stake in the case of a counterparty's default, which then has to be backed due to capital requirements. In this main section of the paper an indepth analysis on the characteristics of credit risk exposure and its...



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