

## Measuring And Marking Counterparty Risk Darrell Duffie

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OTC derivatives and counterparty risks are focal points for market participants, policy- makers, regulators, accountants, tax authorities and many others. This chapter is an overview of the key issues relating to the 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

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 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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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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