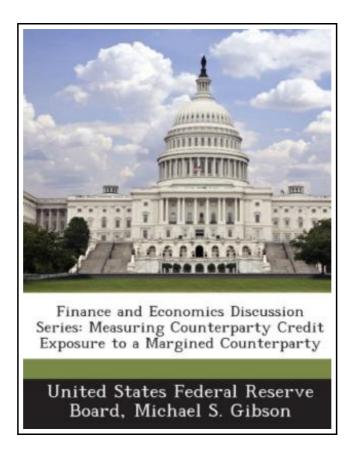
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Reviews

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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) depends on key terms of the margin agreement and the current mark-to-market value of the portfolio of contracts with the counterparty. I also discuss a possible shortcut that could be used by firms that can model EPE without margin but cannot achieve the higher level of sophistication needed to model EPE with margin.

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