

Volatility and credit risk in the capital markets - assessing and managing financial instrument risk and off-balance sheet operations

Probus Pub. Co. - Volatility and Credit Risk in the Capital Markets: Assessing and Managing Financial Instrument Risk and Off

Type of Intervention	Assets	Liabilities
Liquidity facilities	Repo (+) / unsecured loans (+) Central bank swaps (+) / other swaps (+) ²	Currency in circulation (+) ³ / Bank reserves (+) Central bank swaps (+) / other swaps (+) ²
	Foreign exchange loans (+) Foreign exchange reserves (-)	
Capital injections	Preference / ordinary shares (+) Warrants (+) Convertible bonds (+) Subordinated bank debt (+)	Debts / Bonds (+)
Purchase of assets	Troubled assets (+) Corporate bonds / commercial paper / other fixed income securities (+) Other financial assets (+)	Debts / Bonds (+)
Guarantees	Guarantee fund (+)	
Other financing of interventions	Assets held in SWFs (-)	
		Contingent claims (+) ³

Description: -

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Fiction in English.

Off balance sheet financing.

Financial statements.

Risk management.

Banks and banking.

Credit control. Volatility and credit risk in the capital markets -

assessing and managing financial instrument risk and off-balance sheet operations

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Notes: Includes bibliographical references (p. 261-264) and index.

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Tags: #Financial #Risk #Definition

Financial Risk Definition

Properly understood, derivatives can be used to engineer a precisely defined risk quotient. Corporations also face the possibility of default on debt they undertake but may also experience failure in an undertaking the causes a financial burden on the business.

Research: Announcement: Moody's says Jane Street's term loan upside does not affect firm's ratings (Ba2 first lien)

Such tests enable the Bank to estimate the effects of extreme fluctuations in market risk factors on the net present value.

Research: Announcement: Moody's says Jane Street's term loan upside does not affect firm's ratings (Ba2 first lien)

Counterparty risks in the loan business are governed by limits which restrict the level of exposure depending on creditworthiness, industry segment, collateral and risk domicile of the client.

Financial Risk: The Major Kinds That Companies Face

In this respect, the objective is the optimisation of the correlation of risks and returns within the limits and target measures set by the Board of Directors and Group Executive Management to ensure the risk tolerance of the Group whilst complying with legal and supervisory-law prescriptions. MOODY'S adopts all necessary measures so that the information it uses in assigning a credit rating is of sufficient quality and from sources MOODY'S considers to be reliable including, when appropriate, independent third-party sources. Market liquidity risk includes cases where it is not possible, because of insufficient market liquidity, to liquidate or hedge positions subject to risk on a timely basis, to the desired extent and on acceptable conditions.

Research: Announcement: Moody's says Jane Street's term loan upsize does not affect firm's ratings (Ba2 first lien)

In Liechtenstein, the CRD was enacted in the BankA and BankO.

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