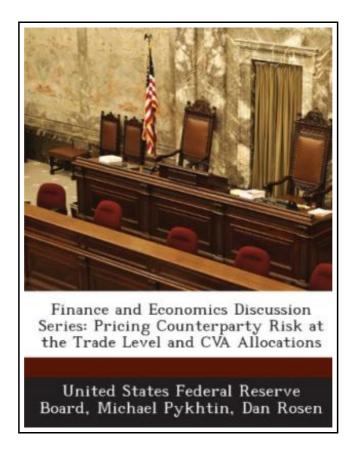
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FINANCE AND ECONOMICS DISCUSSION SERIES: PRICING COUNTERPARTY RISK AT THE TRADE LEVEL AND CVA ALLOCATIONS



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Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****. We address the problem of allocating the counterparty-level credit valuation adjustment (CVA) to the individual trades composing the portfolio. We show that this problem can be reduced to calculating contributions of the trades to the counterparty-level expected exposure (EE) conditional on the counterparty s default. We propose a methodology for calculating conditional EE contributions for both collateralized and non-collateralized counterparties. Calculation of EE contributions can be easily incorporated into exposure simulation processes that already exist in a financial institution. We also derive closed-form expressions for EE contributions under the assumption that trade values are normally distributed. Analytical results are obtained for the case when the trade values and the counterparty s credit quality are independent as well as when there is a dependence between them (wrong-way risk).

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