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



Finance and Economics Discussion Series: Pricing Counterparty Risk at the Trade Level and CVA Allocations

United States Federal Reserve Board, Michael Pykhtin, Dan Rosen

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...

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- Authored by Michael Pykhtin, Dan Rosen
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